



Daily MTM Report

Daily summary for 16/03/2009

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	16.72500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.57000	6.64000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.73500	7.76000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.15000	8.16000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.73500	7.76000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.16000	8.18000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.16500	8.18500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.65500	7.68000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.17000	8.19000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.19500	8.21300			0.00	0	0.00
R209 On 31/03/2036 Bond			7.91500	7.92000			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			9.90620	9.99800		28.42	646,775,798.00	65,290	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		83.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		85.00000	94	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		48.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		200.00000	244	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		30.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		382.00000	444	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		13.00000	0	28.42	0.00	2,500	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		615.00000	694	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		21.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		473.00000	544	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		18.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		520.00000	594	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		25.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		427.00000	494	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		139.00000	6	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		41.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		67.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		119.00000	144	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		43.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		245.00000	294	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		36.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		338.00000	394	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		30.00000	0	28.42	0.00	5,000	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		382.00000	444	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		54.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		156.00000	194	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		48.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		200.00000	244	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		109.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		61.00000	44	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		275.00000	156	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		27.00000	0	28.42	0.00	2,550	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		365.00000	256	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		17.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		231.00000	106	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		33.00000	0	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.10	Call			54.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			156.00000	194	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			39.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			291.00000	344	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			25.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			427.00000	494	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			67.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			119.00000	144	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,302.00000	2,394	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			184.00000	56	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			36.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			43.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			245.00000	294	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			36.00000	0	28.42	0.00	1,500	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			338.00000	394	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			6.00000	0	28.42	0.00	3,500	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			908.00000	994	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			3.00000	0	28.42	0.00	2,500	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,105.00000	1,194	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			4.00000	0	28.42	0.00	2,500	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,006.00000	1,094	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			139.00000	6	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			41.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			184.00000	56	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			36.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			410.00000	306	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			12.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			505.00000	406	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			7.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			457.00000	356	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			9.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			410.00000	306	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			12.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			13.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			615.00000	694	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			15.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			567.00000	644	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			10.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			712.00000	794	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			6.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			858.00000	944	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			5.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			957.00000	1,044	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			11.00000	0	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.65	Put		663.00000	744	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		8.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		760.00000	844	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,403.00000	1,494	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		1,453.00000	1,544	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,603.00000	1,694	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call		2,098.00000	2,006	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		700.00000	606	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		2.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		320.00000	206	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		22.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		602.00000	506	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		4.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call		799.00000	706	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put		1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call		1,248.00000	1,156	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call		1,198.00000	1,106	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,398.00000	1,306	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,398.00000	1,306	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		1,448.00000	1,356	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call		1,598.00000	1,506	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call		1,548.00000	1,456	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call		1,498.00000	1,406	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call		1,698.00000	1,606	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		1,448.00000	1,356	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call		1,948.00000	1,856	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call		1,848.00000	1,756	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call		1,748.00000	1,656	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put		0.00000	0	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,648.00000	1,556	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,348.00000	1,256	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,148.00000	1,056	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,648.00000	1,556	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,548.00000	1,456	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,148.00000	1,056	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,048.00000	956	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,998.00000	1,906	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,898.00000	1,806	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,798.00000	1,706	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,298.00000	1,206	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,898.00000	1,806	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,798.00000	1,706	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,298.00000	1,206	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,198.00000	1,106	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,098.00000	1,006	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,948.00000	1,856	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,848.00000	1,756	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,348.00000	1,256	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,698.00000	1,606	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			998.00000	906	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			898.00000	806	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			799.00000	706	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	9.20	Put			1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			898.00000	806	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			602.00000	506	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			4.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			320.00000	206	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			22.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,098.00000	1,006	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			700.00000	606	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			2.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			231.00000	106	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			33.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			651.00000	556	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			3.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			553.00000	456	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			5.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			109.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			61.00000	44	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			15.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			567.00000	644	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			11.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			663.00000	744	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			4.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,056.00000	1,144	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			3.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,155.00000	1,244	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			7.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			809.00000	894	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			6.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			908.00000	994	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			7.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			809.00000	894	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			3.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,205.00000	1,294	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			2.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,304.00000	1,394	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			2.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,304.00000	1,394	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,503.00000	1,594	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,702.00000	1,794	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,802.00000	1,894	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	11.90	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,902.00000	1,994	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,002.00000	2,094	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			4.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,056.00000	1,144	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			3.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,155.00000	1,244	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			3.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,255.00000	1,344	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			2.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,354.00000	1,444	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,553.00000	1,644	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,652.00000	1,744	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,752.00000	1,844	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,852.00000	1,944	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,802.00000	1,894	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			3.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,105.00000	1,194	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			6.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			858.00000	944	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			457.00000	356	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			9.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			749.00000	656	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			553.00000	456	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			5.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			849.00000	756	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			651.00000	556	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			3.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			365.00000	256	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			17.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			1.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,603.00000	1,694	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			2.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,354.00000	1,444	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			0.00000	0	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,652.00000	1,744	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.09390		10.18970		27.79	158,242,070.30	15,677	159,199.00

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	10.20	Call			565.00000	510	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			575.00000	616	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			565.00000	510	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			575.00000	616	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			464.00000	417	29.67	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			774.00000	823	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			384.00000	344	31.12	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			995.00000	1,050	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			511.00000	460	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			672.00000	716	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			449.00000	403	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			809.00000	859	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			126.00000	108	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,936.00000	2,014	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			54.00000	45	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,664.00000	2,751	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			409.00000	366	30.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			919.00000	973	30.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			422.00000	378	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			882.00000	934	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			435.00000	391	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			845.00000	897	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			528.00000	476	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			639.00000	682	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			625.00000	566	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			485.00000	522	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			585.00000	528	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			545.00000	584	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			495.00000	445	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			705.00000	751	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			479.00000	431	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			739.00000	787	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			546.00000	492	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			607.00000	649	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			605.00000	546	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			515.00000	552	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			667.00000	606	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			427.00000	462	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			714.00000	648	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			374.00000	404	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			645.00000	586	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			456.00000	492	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			528.00000	476	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			639.00000	682	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			511.00000	460	28.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.35	Put			672.00000	716	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			495.00000	445	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			705.00000	751	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			422.00000	378	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			882.00000	934	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			765.00000	696	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			326.00000	352	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			792.00000	722	25.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			303.00000	328	25.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			739.00000	671	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			349.00000	377	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			625.00000	566	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			485.00000	522	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			435.00000	391	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			845.00000	897	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			449.00000	403	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			809.00000	859	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			353.00000	315	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,063.00000	1,121	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			310.00000	275	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,170.00000	1,231	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			283.00000	251	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,244.00000	1,307	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			368.00000	329	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,029.00000	1,086	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			384.00000	344	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			995.00000	1,050	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			338.00000	301	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,098.00000	1,157	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			236.00000	208	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,396.00000	1,464	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			178.00000	155	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,638.00000	1,711	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			169.00000	147	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,680.00000	1,753	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			146.00000	126	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,806.00000	1,882	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			271.00000	239	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,281.00000	1,346	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			368.00000	329	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,029.00000	1,086	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			917.00000	835	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			227.00000	241	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			689.00000	626	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			400.00000	432	26.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			849.00000	777	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			260.00000	283	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			739.00000	671	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			349.00000	377	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			987.00000	903	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			197.00000	209	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,336.00000	1,246	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			96.00000	102	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,336.00000	1,246	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			96.00000	102	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,463.00000	1,371	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			74.00000	77	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,507.00000	1,414	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			67.00000	70	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,551.00000	1,458	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			61.00000	64	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,640.00000	1,546	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			50.00000	52	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,595.00000	1,501	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			55.00000	58	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,776.00000	1,682	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			36.00000	38	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,595.00000	1,501	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			55.00000	58	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,420.00000	1,329	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			81.00000	85	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,963.00000	1,868	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			23.00000	24	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,869.00000	1,774	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			29.00000	30	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,685.00000	1,591	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			45.00000	47	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,254.00000	1,165	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			114.00000	121	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,175.00000	1,086	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			135.00000	143	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,916.00000	1,821	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			26.00000	27	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,822.00000	1,728	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			33.00000	34	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,730.00000	1,636	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			40.00000	42	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,378.00000	1,287	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			88.00000	93	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,295.00000	1,205	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.00	Put		105.00000	111	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,214.00000	1,125	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		124.00000	131	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		2,154.00000	2,058	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		14.00000	14	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call		2,058.00000	1,962	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put		18.00000	19	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,685.00000	1,591	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		45.00000	47	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,776.00000	1,682	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		36.00000	38	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,010.00000	1,915	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		21.00000	21	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		1,822.00000	1,728	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		33.00000	34	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,378.00000	1,287	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		88.00000	93	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,640.00000	1,546	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		50.00000	52	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,551.00000	1,458	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		61.00000	64	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,463.00000	1,371	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		74.00000	77	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,214.00000	1,125	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		124.00000	131	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,136.00000	1,048	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		146.00000	154	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,060.00000	974	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		170.00000	180	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,136.00000	1,048	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		146.00000	154	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		792.00000	722	25.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		303.00000	328	25.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		849.00000	777	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		260.00000	283	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,060.00000	974	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		170.00000	180	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		605.00000	546	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		515.00000	552	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		987.00000	903	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		197.00000	209	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		689.00000	626	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		400.00000	432	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		883.00000	805	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		243.00000	261	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.65	Call			820.00000	749	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			281.00000	305	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			585.00000	528	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			545.00000	584	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			396.00000	355	30.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			957.00000	1,011	30.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			283.00000	251	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,244.00000	1,307	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			259.00000	228	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,319.00000	1,385	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			324.00000	288	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,134.00000	1,194	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			296.00000	263	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,207.00000	1,269	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			353.00000	315	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,063.00000	1,121	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			296.00000	263	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,207.00000	1,269	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			247.00000	218	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,358.00000	1,424	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			225.00000	198	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,436.00000	1,504	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			205.00000	180	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,515.00000	1,586	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			187.00000	163	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,597.00000	1,669	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			215.00000	189	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,475.00000	1,545	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			196.00000	171	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,556.00000	1,627	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			161.00000	140	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,722.00000	1,796	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			132.00000	114	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,892.00000	1,970	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			119.00000	103	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,980.00000	2,059	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			108.00000	92	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,068.00000	2,148	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			97.00000	83	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,157.00000	2,239	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			154.00000	133	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,764.00000	1,839	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			139.00000	120	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,849.00000	1,926	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			114.00000	97	31.12	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 12/06/2009 Currency Future	12.10	Put		2,024.00000	2,103	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		196.00000	171	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,556.00000	1,627	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		119.00000	103	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,980.00000	2,059	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		247.00000	218	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,358.00000	1,424	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		225.00000	198	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,436.00000	1,504	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		310.00000	275	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,170.00000	1,231	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		236.00000	208	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,396.00000	1,464	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		667.00000	606	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		427.00000	462	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		820.00000	749	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		281.00000	305	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		714.00000	648	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		374.00000	404	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,023.00000	938	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		183.00000	194	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		951.00000	868	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		212.00000	225	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		883.00000	805	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		243.00000	261	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.23510	10.33330		28.30	51,175.50	5	1,678.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		841.00000	776	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		857.00000	891	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		841.00000	776	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		857.00000	891	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		787.00000	726	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		954.00000	991	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		723.00000	656	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,089.00000	1,121	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		634.00000	567	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,250.00000	1,282	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		180.00000	150	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		2,847.00000	2,915	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		670.00000	602	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,186.00000	1,217	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		688.00000	619	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,155.00000	1,184	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		708.00000	638	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,124.00000	1,152	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		804.00000	742	29.06	0.00	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	10.45	Put			921.00000	957	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			899.00000	831	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			765.00000	796	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			859.00000	794	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			826.00000	859	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			754.00000	695	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,021.00000	1,059	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			738.00000	675	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,055.00000	1,090	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			822.00000	759	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			889.00000	924	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			879.00000	812	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			796.00000	827	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			939.00000	870	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			705.00000	735	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,000.00000	929	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			617.00000	644	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			919.00000	850	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			736.00000	765	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			770.00000	710	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			987.00000	1,025	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			754.00000	695	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,021.00000	1,059	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			670.00000	602	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,186.00000	1,217	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			770.00000	710	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			987.00000	1,025	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			859.00000	794	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			826.00000	859	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			899.00000	831	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			765.00000	796	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,043.00000	970	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			560.00000	585	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,021.00000	949	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			588.00000	614	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			979.00000	910	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			646.00000	675	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			520.00000	460	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,486.00000	1,525	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,066.00000	992	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			533.00000	557	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,021.00000	949	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			588.00000	614	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,179.00000	1,087	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			446.00000	452	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,119.00000	1,038	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			485.00000	503	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,066.00000	992	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			533.00000	557	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			822.00000	759	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			889.00000	924	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,210.00000	1,117	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			427.00000	432	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,149.00000	1,062	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			465.00000	477	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,089.00000	1,015	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			506.00000	530	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			959.00000	890	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			676.00000	705	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,242.00000	1,148	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			408.00000	413	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,119.00000	1,038	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			485.00000	503	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			939.00000	870	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			705.00000	735	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			652.00000	584	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,218.00000	1,249	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			616.00000	551	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,283.00000	1,316	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			919.00000	850	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			736.00000	765	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			599.00000	535	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,316.00000	1,350	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			566.00000	504	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,383.00000	1,419	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			688.00000	619	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,155.00000	1,184	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			599.00000	535	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,316.00000	1,350	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			535.00000	474	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,451.00000	1,489	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			652.00000	584	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,218.00000	1,249	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			583.00000	519	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,349.00000	1,384	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			959.00000	890	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			676.00000	705	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			583.00000	519	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,349.00000	1,384	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			550.00000	489	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,417.00000	1,454	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		738.00000	675	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,055.00000	1,090	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		566.00000	504	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,383.00000	1,419	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		505.00000	446	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,521.00000	1,561	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.35220	10.45270		28.74	0.00	0	175.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,054.00000	989	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,051.00000	1,087	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,036.00000	972	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,083.00000	1,119	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,001.00000	938	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,148.00000	1,186	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		935.00000	875	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,282.00000	1,323	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		860.00000	805	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,457.00000	1,503	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		588.00000	547	33.33	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,435.00000	2,495	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,268.00000	1,196	27.33	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		716.00000	743	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		874.00000	818	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,422.00000	1,466	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		904.00000	846	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,351.00000	1,394	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,107.00000	1,042	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		954.00000	990	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,071.00000	1,007	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,019.00000	1,054	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		984.00000	922	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,181.00000	1,220	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		951.00000	891	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,248.00000	1,288	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		935.00000	875	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,282.00000	1,323	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,636.00000	1,550	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		383.00000	398	25.37	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,145.00000	1,078	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		892.00000	925	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,184.00000	1,115	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		831.00000	863	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,018.00000	955	29.22	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,115.00000	1,153	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		967.00000	906	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,214.00000	1,254	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,204.00000	1,135	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		802.00000	832	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,225.00000	1,154	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		773.00000	802	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,184.00000	1,115	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		831.00000	863	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,089.00000	1,025	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		986.00000	1,023	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		482.00000	448	34.74	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,029.00000	3,096	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		833.00000	779	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,530.00000	1,577	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		846.00000	792	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,494.00000	1,539	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		794.00000	742	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,641.00000	1,690	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		819.00000	766	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,567.00000	1,614	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		588.00000	547	33.33	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,435.00000	2,495	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		723.00000	675	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,870.00000	1,923	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		745.00000	696	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,793.00000	1,844	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		641.00000	598	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,188.00000	2,246	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		571.00000	531	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,518.00000	2,579	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		509.00000	473	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,856.00000	2,921	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		457.00000	424	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,204.00000	3,272	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		660.00000	616	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,107.00000	2,164	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		524.00000	487	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,771.00000	2,835	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		469.00000	436	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,116.00000	3,184	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,138.00000	2,042	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		185.00000	190	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,701.00000	1,612	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		349.00000	360	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,362.00000	1,285	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		609.00000	632	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			623.00000	581	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,270.00000	2,329	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			445.00000	413	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,292.00000	3,361	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,218.00000	2,121	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			165.00000	169	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,769.00000	1,679	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			316.00000	327	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,412.00000	1,333	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			559.00000	581	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,145.00000	1,078	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			892.00000	925	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			769.00000	719	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,716.00000	1,766	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			539.00000	501	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,686.00000	2,749	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,910.00000	1,818	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			257.00000	266	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,518.00000	1,437	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			466.00000	485	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			680.00000	635	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,027.00000	2,083	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			404.00000	369	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,551.00000	3,617	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,838.00000	1,747	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			286.00000	295	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,464.00000	1,384	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			511.00000	532	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			554.00000	516	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,602.00000	2,664	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			469.00000	436	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,116.00000	3,184	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			388.00000	355	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,636.00000	3,702	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,983.00000	1,890	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			230.00000	238	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,575.00000	1,492	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			422.00000	440	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			701.00000	654	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,948.00000	2,002	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			495.00000	460	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,942.00000	3,008	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			420.00000	384	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,467.00000	3,532	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,059.00000	1,965	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Put			206.00000	213	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,314.00000	1,239	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			661.00000	687	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			605.00000	564	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,353.00000	2,412	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			509.00000	473	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,856.00000	2,921	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			433.00000	400	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,381.00000	3,448	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,946.00000	1,854	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			243.00000	252	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,546.00000	1,464	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			444.00000	462	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,247.00000	1,175	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			744.00000	773	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			690.00000	645	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,988.00000	2,042	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			579.00000	539	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,477.00000	2,537	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			488.00000	454	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,986.00000	3,052	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			412.00000	377	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,509.00000	3,574	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,383.00000	2,285	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			130.00000	133	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,910.00000	1,818	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			257.00000	266	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			680.00000	635	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,027.00000	2,083	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,467.00000	2,369	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			115.00000	117	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,575.00000	1,492	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			422.00000	440	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,510.00000	2,412	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			107.00000	110	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,020.00000	1,927	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			218.00000	225	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,604.00000	1,521	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			401.00000	419	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,291.00000	1,217	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			688.00000	715	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			860.00000	805	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,457.00000	1,503	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			712.00000	665	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,909.00000	1,962	31.86	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	12.25	Call			597.00000	556	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,394.00000	2,453	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			502.00000	467	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,899.00000	2,965	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,641.00000	2,542	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			88.00000	90	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,701.00000	1,612	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			349.00000	360	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			623.00000	581	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,270.00000	2,329	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,597.00000	2,498	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			94.00000	96	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,098.00000	2,003	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			195.00000	201	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,668.00000	1,580	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			366.00000	377	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,338.00000	1,261	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			635.00000	659	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			889.00000	832	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,386.00000	1,430	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			734.00000	686	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,831.00000	1,883	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			614.00000	573	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,311.00000	2,371	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			451.00000	419	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,248.00000	3,317	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,820.00000	2,720	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			67.00000	67	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,299.00000	2,203	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			147.00000	150	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			794.00000	742	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,641.00000	1,690	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,865.00000	2,765	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			62.00000	63	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,341.00000	2,244	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			138.00000	141	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,874.00000	1,782	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			271.00000	280	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,491.00000	1,410	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			488.00000	508	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			806.00000	754	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,604.00000	1,652	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			670.00000	625	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,067.00000	2,123	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,911.00000	2,811	24.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.60	Put		58.00000	58	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		2,553.00000	2,455	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		101.00000	103	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,636.00000	1,550	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		383.00000	398	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		2,258.00000	2,162	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		156.00000	160	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,803.00000	1,713	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		301.00000	311	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,438.00000	1,358	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		535.00000	556	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1,164.00000	1,096	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		861.00000	894	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		781.00000	730	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,678.00000	1,728	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		651.00000	607	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,148.00000	2,205	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		546.00000	508	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,644.00000	2,706	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		381.00000	348	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,678.00000	3,745	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,838.00000	1,747	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		286.00000	295	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		660.00000	616	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,107.00000	2,164	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		359.00000	327	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,806.00000	3,875	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		373.00000	341	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,721.00000	3,788	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,874.00000	1,782	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		271.00000	280	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		670.00000	625	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,067.00000	2,123	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		563.00000	523	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,560.00000	2,621	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		396.00000	362	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,593.00000	3,660	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		345.00000	314	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,892.00000	3,962	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,425.00000	2,327	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		122.00000	125	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,299.00000	2,203	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		147.00000	150	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,383.00000	2,285	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		130.00000	133	24.47	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 14/12/2009 Currency Future	7.70	Call			2,820.00000	2,720	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			67.00000	67	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,510.00000	2,412	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			107.00000	110	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			2,177.00000	2,081	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			175.00000	179	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,291.00000	1,217	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			688.00000	715	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			712.00000	665	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,909.00000	1,962	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			502.00000	467	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,899.00000	2,965	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			338.00000	308	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			3,936.00000	4,006	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			0.00000	2,586	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	84	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	392	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			0.00000	3,490	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.46500		10.56720		28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,235.00000	1,163	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,217.00000	1,248	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,217.00000	1,146	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,249.00000	1,281	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,164.00000	1,096	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,347.00000	1,381	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,084.00000	1,019	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,517.00000	1,554	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,010.00000	949	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,693.00000	1,734	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,024.00000	963	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,657.00000	1,698	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			768.00000	720	32.35	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,500.00000	2,555	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,522.00000	1,442	27.45	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			804.00000	827	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,054.00000	990	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,586.00000	1,625	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,039.00000	976	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,622.00000	1,661	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,131.00000	1,064	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,414.00000	1,449	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,148.00000	1,080	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,381.00000	1,415	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,099.00000	1,034	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,482.00000	1,519	29.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,068.00000	1,005	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,551.00000	1,590	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,115.00000	1,049	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,448.00000	1,484	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,181.00000	1,113	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,314.00000	1,348	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,217.00000	1,146	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,249.00000	1,281	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,148.00000	1,080	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,381.00000	1,415	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		996.00000	936	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,729.00000	1,771	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		959.00000	900	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,832.00000	1,875	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		983.00000	923	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,766.00000	1,808	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		983.00000	923	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,766.00000	1,808	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		969.00000	910	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,802.00000	1,845	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		906.00000	851	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,989.00000	2,036	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		956.00000	898	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,839.00000	1,883	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		943.00000	886	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,876.00000	1,921	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		883.00000	828	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,065.00000	2,113	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		931.00000	874	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,914.00000	1,959	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		918.00000	862	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,951.00000	1,997	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,272.00000	1,199	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,155.00000	1,184	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,568.00000	1,487	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		751.00000	772	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,476.00000	1,398	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		859.00000	883	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,433.00000	1,356	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		916.00000	941	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,391.00000	1,315	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		974.00000	1,000	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,351.00000	1,275	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,034.00000	1,060	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,311.00000	1,236	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 15/03/2010 Currency Future	10.35	Put			1,094.00000	1,121	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			723.00000	678	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,706.00000	2,763	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,693.00000	1,609	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			626.00000	644	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			918.00000	862	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,951.00000	1,997	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			512.00000	471	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,645.00000	3,706	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,773.00000	1,687	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			556.00000	572	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,131.00000	1,064	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,414.00000	1,449	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			538.00000	496	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,521.00000	3,581	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,829.00000	1,742	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			512.00000	527	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			557.00000	514	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,440.00000	3,499	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,858.00000	1,770	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			491.00000	505	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,054.00000	990	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,586.00000	1,625	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			567.00000	523	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,399.00000	3,458	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,917.00000	1,827	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			449.00000	462	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			586.00000	541	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,319.00000	3,376	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			860.00000	807	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,143.00000	2,192	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			470.00000	431	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,853.00000	3,916	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,592.00000	1,510	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			725.00000	745	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			894.00000	839	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,027.00000	2,074	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			871.00000	817	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,104.00000	2,152	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			478.00000	439	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,811.00000	3,874	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,476.00000	1,398	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			859.00000	883	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			860.00000	807	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,143.00000	2,192	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			838.00000	786	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,221.00000	2,271	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			817.00000	766	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,300.00000	2,351	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			439.00000	402	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,022.00000	4,087	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,545.00000	1,464	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			777.00000	799	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			996.00000	936	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,729.00000	1,771	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			871.00000	817	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,104.00000	2,152	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			849.00000	796	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,182.00000	2,231	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			462.00000	424	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,895.00000	3,959	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,642.00000	1,559	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			675.00000	694	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			495.00000	455	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,727.00000	3,790	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,746.00000	1,660	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			579.00000	595	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,801.00000	1,714	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			534.00000	549	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			548.00000	505	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,480.00000	3,540	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,105.00000	2,013	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			338.00000	348	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,253.00000	1,181	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,186.00000	1,216	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			606.00000	560	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,239.00000	3,295	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,009.00000	1,918	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			391.00000	403	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,199.00000	1,129	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,282.00000	1,314	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,068.00000	1,005	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,551.00000	1,590	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,039.00000	976	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,622.00000	1,661	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			576.00000	532	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,359.00000	3,417	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,115.00000	1,049	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,448.00000	1,484	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			969.00000	910	30.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,802.00000	1,845	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		529.00000	488	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,562.00000	3,623	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		2,072.00000	1,980	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		355.00000	365	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,235.00000	1,163	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,217.00000	1,248	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,199.00000	1,129	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,282.00000	1,314	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		596.00000	551	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,279.00000	3,336	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,977.00000	1,887	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		410.00000	422	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		520.00000	479	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,603.00000	3,664	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		2,138.00000	2,045	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		321.00000	330	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		616.00000	570	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,199.00000	3,255	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		2,241.00000	2,146	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		273.00000	281	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		1,331.00000	1,255	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,063.00000	1,090	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		1,291.00000	1,217	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,124.00000	1,152	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		648.00000	601	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,081.00000	3,136	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		0.00000	2,181	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		0.00000	266	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		0.00000	1,236	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		0.00000	1,121	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		0.00000	611	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		0.00000	3,096	33.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.00630	14.00190		25.45	45,534,481.30	3,251	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		122.00000	6	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		120.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		268.00000	206	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		66.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		72.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		420.00000	344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		46.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		644.00000	594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		12.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		1,111.00000	1,094	25.45	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	14.85	Call			29.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			877.00000	844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			36.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			784.00000	744	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			34.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			832.00000	794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			42.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			690.00000	644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			65.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			463.00000	394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			90.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			288.00000	194	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			72.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			420.00000	344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			59.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			507.00000	444	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			46.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			644.00000	594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			54.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			552.00000	494	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			42.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			690.00000	644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			39.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			737.00000	694	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			79.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			377.00000	294	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			65.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			463.00000	394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			79.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			377.00000	294	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			112.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			160.00000	44	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			96.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			244.00000	144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			50.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			598.00000	544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			29.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			877.00000	844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			15.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,063.00000	1,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			24.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			923.00000	894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			12.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,111.00000	1,094	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			10.00000	0	25.45	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	15.15	Put			1,158.00000	1,144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			18.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,016.00000	994	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			179.00000	106	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			77.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			223.00000	156	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			71.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			104.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			202.00000	94	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			50.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			598.00000	544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			21.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			969.00000	944	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			6.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,304.00000	1,294	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,650.00000	1,644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,849.00000	1,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			2.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,600.00000	1,594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			5.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,353.00000	1,344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			4.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,402.00000	1,394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			5.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,353.00000	1,344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			3.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,501.00000	1,494	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			6.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,304.00000	1,294	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			2.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,550.00000	1,544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,048.00000	2,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,699.00000	1,694	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			2.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,600.00000	1,594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,799.00000	1,794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,198.00000	2,194	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,148.00000	2,144	25.45	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	15.90	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,899.00000	1,894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,048.00000	2,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,298.00000	2,294	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,398.00000	2,394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,398.00000	2,394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,948.00000	1,944	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,498.00000	2,494	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,848.00000	2,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,748.00000	2,744	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,198.00000	3,194	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,498.00000	3,494	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,048.00000	4,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,648.00000	4,644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,798.00000	4,794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,498.00000	4,494	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,948.00000	3,944	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,448.00000	4,444	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,948.00000	2,944	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,098.00000	2,094	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,598.00000	2,594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,998.00000	1,994	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			4.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,402.00000	1,394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			9.00000	0	25.45	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	15.20	Put			1,207.00000	1,194	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			3.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,451.00000	1,444	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			34.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			832.00000	794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			24.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			923.00000	894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			7.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,255.00000	1,244	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,799.00000	1,794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,899.00000	1,894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			15.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,063.00000	1,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			10.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,158.00000	1,144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			2.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,550.00000	1,544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,749.00000	1,744	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,849.00000	1,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,650.00000	1,644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,198.00000	2,194	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,298.00000	2,294	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,698.00000	2,694	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,998.00000	1,994	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,098.00000	2,094	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,598.00000	2,594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,798.00000	2,794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,248.00000	2,244	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,348.00000	2,344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,448.00000	2,444	25.45	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	16.55	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,548.00000	2,544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,648.00000	2,644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,899.00000	1,894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,048.00000	3,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,148.00000	3,144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,248.00000	3,244	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,348.00000	3,344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,148.00000	4,144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,248.00000	4,244	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,348.00000	4,344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,548.00000	4,544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,648.00000	4,644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,748.00000	4,744	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,848.00000	4,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,548.00000	3,544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,648.00000	3,644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,748.00000	3,744	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,848.00000	3,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,648.00000	3,644	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,848.00000	3,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,148.00000	4,144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,348.00000	4,344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	25.45	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	18.10	Put			4,098.00000	4,094	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,198.00000	4,194	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,298.00000	4,294	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,398.00000	4,394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,598.00000	4,594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,698.00000	4,694	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,898.00000	4,894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,448.00000	4,444	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,848.00000	4,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,948.00000	4,944	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,048.00000	5,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,148.00000	5,144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,248.00000	5,244	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,548.00000	4,544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,948.00000	4,944	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,048.00000	5,044	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,598.00000	3,594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,698.00000	3,694	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,798.00000	3,794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,898.00000	3,894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,998.00000	3,994	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,098.00000	3,094	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,298.00000	3,294	25.45	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	17.40	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,398.00000	3,394	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,798.00000	2,794	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,898.00000	2,894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,998.00000	2,994	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,098.00000	3,094	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,598.00000	3,594	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,348.00000	2,344	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,848.00000	2,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,898.00000	2,894	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,749.00000	1,744	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,849.00000	1,844	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,548.00000	2,544	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,148.00000	2,144	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			84.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			332.00000	244	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			361.00000	306	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			59.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			268.00000	206	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			66.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			525.00000	506	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			24.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			440.00000	406	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			38.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			570.00000	556	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			18.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			482.00000	456	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			30.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			399.00000	356	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			48.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			314.00000	256	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			62.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			149.00000	56	25.45	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	13.95	Put		97.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		112.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		160.00000	44	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		440.00000	406	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		38.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		104.00000	0	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		202.00000	94	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.22220	14.27610		25.69	23,679,963.00	1,665	8,400.00
£ / R On 12/06/2009 Currency Future	14.30	Call		716.00000	688	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		740.00000	766	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		794.00000	765	25.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		618.00000	643	25.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		735.00000	707	25.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		709.00000	735	25.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		601.00000	574	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		975.00000	1,002	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		533.00000	507	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,157.00000	1,185	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		383.00000	358	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,507.00000	1,535	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		471.00000	442	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,295.00000	1,320	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		504.00000	474	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,228.00000	1,252	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		487.00000	458	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,261.00000	1,286	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		533.00000	507	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,157.00000	1,185	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		681.00000	653	26.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		805.00000	831	26.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		631.00000	604	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		905.00000	932	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		587.00000	560	27.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		1,011.00000	1,038	27.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		559.00000	533	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,083.00000	1,111	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		546.00000	520	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,120.00000	1,148	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		521.00000	490	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		1,195.00000	1,218	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		601.00000	574	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		975.00000	1,002	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		573.00000	546	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		1,047.00000	1,074	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		616.00000	589	27.06	0.00	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	14.60	Put			940.00000	967	27.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			616.00000	589	27.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			940.00000	967	27.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			647.00000	620	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			871.00000	898	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			698.00000	670	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			772.00000	798	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			664.00000	636	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			838.00000	864	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			397.00000	371	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,470.00000	1,498	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			455.00000	427	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,329.00000	1,355	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			397.00000	371	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,470.00000	1,498	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			487.00000	458	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,261.00000	1,286	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			369.00000	345	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,543.00000	1,573	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			425.00000	398	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,399.00000	1,426	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			774.00000	745	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			648.00000	673	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			754.00000	726	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			678.00000	704	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			546.00000	520	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,120.00000	1,148	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			440.00000	413	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,364.00000	1,390	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			344.00000	320	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,618.00000	1,648	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			266.00000	246	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,890.00000	1,924	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			220.00000	202	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,093.00000	2,130	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			276.00000	255	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,850.00000	1,883	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			320.00000	297	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,694.00000	1,725	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			308.00000	286	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,732.00000	1,764	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			332.00000	309	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,656.00000	1,686	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			297.00000	276	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,771.00000	1,803	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.60	Call			332.00000	309	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,656.00000	1,686	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			188.00000	172	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,262.00000	2,300	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			246.00000	227	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,970.00000	2,005	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			228.00000	210	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,052.00000	2,088	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			166.00000	152	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,390.00000	2,430	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			211.00000	194	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,135.00000	2,172	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			180.00000	165	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,304.00000	2,343	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			153.00000	140	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,477.00000	2,517	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			141.00000	128	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,565.00000	2,606	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			136.00000	123	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,610.00000	2,651	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			173.00000	158	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,347.00000	2,386	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			203.00000	186	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,177.00000	2,214	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			130.00000	118	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,654.00000	2,696	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			97.00000	87	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,971.00000	3,015	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			105.00000	95	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,879.00000	2,923	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			71.00000	63	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,295.00000	3,341	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			54.00000	48	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,578.00000	3,626	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			31.00000	27	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,155.00000	4,205	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			17.00000	15	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,741.00000	4,793	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			15.00000	13	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,889.00000	4,940	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			21.00000	18	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,545.00000	4,596	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			32.00000	28	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,106.00000	4,156	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			36.00000	31	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.25	Put		4,010.00000	4,059	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		22.00000	19	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		4,496.00000	4,547	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		89.00000	79	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,063.00000	3,107	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		195.00000	179	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,219.00000	2,257	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		286.00000	265	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,810.00000	1,843	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		471.00000	442	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,295.00000	1,320	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		411.00000	384	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,435.00000	1,462	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		383.00000	358	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,507.00000	1,535	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		357.00000	332	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,580.00000	1,610	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		559.00000	533	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,083.00000	1,111	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		411.00000	384	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,435.00000	1,462	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		455.00000	427	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,329.00000	1,355	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		344.00000	320	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,618.00000	1,648	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		286.00000	265	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,810.00000	1,843	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		266.00000	246	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,890.00000	1,924	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		320.00000	297	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,694.00000	1,725	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		211.00000	194	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,135.00000	2,172	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		266.00000	246	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,890.00000	1,924	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		228.00000	210	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,052.00000	2,088	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		256.00000	236	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		1,930.00000	1,964	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		237.00000	219	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,011.00000	2,046	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		180.00000	165	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,304.00000	2,343	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		246.00000	227	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,970.00000	2,005	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.30	Call			195.00000	179	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,219.00000	2,257	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			153.00000	140	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,477.00000	2,517	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			130.00000	118	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,654.00000	2,696	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			141.00000	128	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,565.00000	2,606	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			120.00000	108	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,744.00000	2,786	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			110.00000	99	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,834.00000	2,877	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			120.00000	108	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,744.00000	2,786	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			101.00000	91	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,925.00000	2,969	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			160.00000	146	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,434.00000	2,473	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			147.00000	134	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,521.00000	2,562	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			125.00000	113	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,699.00000	2,741	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			115.00000	104	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,789.00000	2,831	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			220.00000	202	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,093.00000	2,130	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			188.00000	172	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,262.00000	2,300	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			125.00000	113	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,699.00000	2,741	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			81.00000	73	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,155.00000	3,200	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			74.00000	66	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,248.00000	3,294	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			68.00000	61	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,342.00000	3,388	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			62.00000	55	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,436.00000	3,483	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			30.00000	26	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,203.00000	4,253	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			27.00000	23	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,301.00000	4,351	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			24.00000	21	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,398.00000	4,449	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			20.00000	17	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.85	Put			4,594.00000	4,645	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			18.00000	15	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,692.00000	4,743	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			16.00000	14	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,790.00000	4,842	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			52.00000	46	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,626.00000	3,674	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			47.00000	42	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,721.00000	3,769	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			43.00000	38	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,817.00000	3,866	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			39.00000	34	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,913.00000	3,962	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			47.00000	42	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,721.00000	3,769	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			39.00000	34	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,913.00000	3,962	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			30.00000	26	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,203.00000	4,253	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			24.00000	21	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,398.00000	4,449	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			28.00000	24	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,252.00000	4,302	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			26.00000	22	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,349.00000	4,400	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			23.00000	20	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,447.00000	4,498	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			19.00000	16	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,643.00000	4,694	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			16.00000	13	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,839.00000	4,891	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			14.00000	12	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,938.00000	4,990	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			20.00000	17	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,594.00000	4,645	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			16.00000	14	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,790.00000	4,842	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			13.00000	11	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,987.00000	5,039	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			12.00000	10	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,086.00000	5,138	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			11.00000	9	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,185.00000	5,237	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			10.00000	8	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,284.00000	5,336	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.90	Call		19.00000	16	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,643.00000	4,694	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		13.00000	11	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,037.00000	5,089	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		11.00000	10	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,135.00000	5,188	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		78.00000	69	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,202.00000	3,247	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		65.00000	58	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,389.00000	3,436	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		59.00000	53	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		3,483.00000	3,530	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		50.00000	44	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,673.00000	3,721	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		45.00000	40	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		3,769.00000	3,817	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		41.00000	36	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		3,865.00000	3,914	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		37.00000	33	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		3,961.00000	4,011	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		101.00000	91	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,925.00000	2,969	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		93.00000	83	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,017.00000	3,061	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		85.00000	76	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,109.00000	3,154	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		78.00000	69	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,202.00000	3,247	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		50.00000	44	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,673.00000	3,721	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		147.00000	134	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,521.00000	2,562	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		97.00000	87	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,971.00000	3,015	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		105.00000	95	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,879.00000	2,923	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		81.00000	73	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,155.00000	3,200	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		68.00000	61	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,342.00000	3,388	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		173.00000	158	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,347.00000	2,386	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		276.00000	255	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,850.00000	1,883	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		631.00000	604	26.88	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 12/06/2009 Currency Future	14.55	Put		905.00000	932	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		855.00000	826	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		529.00000	554	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		814.00000	785	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		587.00000	612	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		960.00000	924	24.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		434.00000	452	24.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		901.00000	871	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		475.00000	499	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		814.00000	785	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		587.00000	612	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		990.00000	954	24.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		414.00000	431	24.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		930.00000	895	24.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		454.00000	472	24.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		878.00000	848	24.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		502.00000	526	24.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		834.00000	805	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		558.00000	583	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		878.00000	848	24.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		502.00000	526	24.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		681.00000	653	26.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		805.00000	831	26.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		774.00000	745	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		648.00000	673	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.43750	14.49380		26.21	2,959,687.50	205	3,447.00
£ / R On 14/09/2009 Currency Future	14.50	Call		1,082.00000	1,045	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,089.00000	1,108	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,159.00000	1,121	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		965.00000	983	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		964.00000	928	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,320.00000	1,340	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		889.00000	854	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,495.00000	1,516	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		724.00000	683	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,830.00000	1,846	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		808.00000	765	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,664.00000	1,677	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		843.00000	800	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,600.00000	1,612	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		875.00000	835	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,531.00000	1,548	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		964.00000	928	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,320.00000	1,340	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,047.00000	1,010	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Put			1,153.00000	1,172	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			996.00000	959	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,252.00000	1,272	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			889.00000	854	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,495.00000	1,516	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			918.00000	882	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,424.00000	1,445	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			948.00000	912	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,354.00000	1,375	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			903.00000	868	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,460.00000	1,481	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			933.00000	897	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,389.00000	1,410	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			979.00000	943	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,286.00000	1,306	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			948.00000	912	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,354.00000	1,375	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			825.00000	782	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,632.00000	1,645	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			862.00000	817	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,568.00000	1,580	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,012.00000	976	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,219.00000	1,238	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			808.00000	765	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,664.00000	1,677	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			724.00000	683	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,830.00000	1,846	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			774.00000	731	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,730.00000	1,744	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			708.00000	668	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,865.00000	1,880	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			693.00000	653	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,899.00000	1,915	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			757.00000	715	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,763.00000	1,778	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,120.00000	1,082	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,026.00000	1,045	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,101.00000	1,063	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,057.00000	1,076	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,139.00000	1,101	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			996.00000	1,014	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			662.00000	623	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,969.00000	1,986	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,029.00000	992	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,185.00000	1,205	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Call			979.00000	943	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,286.00000	1,306	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			791.00000	748	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,697.00000	1,710	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,200.00000	1,161	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			906.00000	924	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,159.00000	1,121	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			965.00000	983	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,290.00000	1,238	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			796.00000	801	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,237.00000	1,199	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			843.00000	861	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,318.00000	1,265	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			774.00000	778	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,263.00000	1,218	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			820.00000	831	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,218.00000	1,180	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			874.00000	892	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,179.00000	1,141	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			935.00000	953	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,064.00000	1,027	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,121.00000	1,140	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			825.00000	782	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,632.00000	1,645	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			633.00000	595	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,039.00000	2,058	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			791.00000	748	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,697.00000	1,710	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			662.00000	623	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,969.00000	1,986	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			633.00000	595	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,039.00000	2,058	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			605.00000	568	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,111.00000	2,130	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			578.00000	542	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,184.00000	2,204	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			903.00000	868	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,460.00000	1,481	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			740.00000	699	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,797.00000	1,812	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			678.00000	638	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,934.00000	1,950	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			740.00000	699	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,797.00000	1,812	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			648.00000	609	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.85	Put		2,004.00000	2,022	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		619.00000	581	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,075.00000	2,094	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		591.00000	555	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,148.00000	2,167	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,120.00000	1,082	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,026.00000	1,045	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		527.00000	492	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,333.00000	2,355	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,218.00000	1,180	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		874.00000	892	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		1,029.00000	992	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,185.00000	1,205	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		875.00000	835	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,531.00000	1,548	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,345.00000	1,292	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		751.00000	755	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,237.00000	1,199	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		843.00000	861	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,047.00000	1,010	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,153.00000	1,172	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.45260	14.50880		26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,360.00000	1,296	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,352.00000	1,344	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,437.00000	1,371	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,228.00000	1,219	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,223.00000	1,161	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,614.00000	1,608	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,239.00000	1,177	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,580.00000	1,574	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,324.00000	1,260	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,415.00000	1,408	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,289.00000	1,226	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,480.00000	1,473	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,256.00000	1,193	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,547.00000	1,540	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,192.00000	1,130	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,683.00000	1,677	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,161.00000	1,100	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,753.00000	1,748	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,132.00000	1,067	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,823.00000	1,814	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		989.00000	927	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,080.00000	2,074	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,508.00000	1,442	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Put		1,099.00000	1,089	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,473.00000	1,407	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,164.00000	1,154	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,398.00000	1,333	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,289.00000	1,281	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,611.00000	1,538	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,003.00000	985	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,559.00000	1,486	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,050.00000	1,033	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,508.00000	1,442	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,099.00000	1,089	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,324.00000	1,260	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,415.00000	1,408	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.90650	12.91400		22.90	58,040,530.50	4,497	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		103.00000	7	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		89.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		167.00000	107	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		53.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		85.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		121.00000	44	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		32.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		368.00000	344	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		22.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		508.00000	494	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		20.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		556.00000	544	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		37.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		323.00000	294	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		50.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		236.00000	194	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		287.00000	257	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		23.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		205.00000	157	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		41.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		133.00000	56	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		69.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		71.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		157.00000	94	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		59.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		195.00000	143	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		245.00000	206	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		31.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		331.00000	306	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		17.00000	0	22.90	0.00	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	13.30	Call			28.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			414.00000	393	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			17.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			653.00000	644	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			14.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			750.00000	743	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			25.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			461.00000	444	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			18.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			604.00000	594	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			59.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			195.00000	144	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			28.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			414.00000	394	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			10.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			846.00000	844	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			7.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			893.00000	894	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			5.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			941.00000	944	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,486.00000	1,494	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,536.00000	1,544	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,236.00000	1,243	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			3.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			989.00000	994	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			15.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			701.00000	694	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			15.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			701.00000	694	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			14.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			750.00000	744	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,236.00000	1,244	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,636.00000	1,644	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,986.00000	1,994	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,137.00000	1,144	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,087.00000	1,094	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			715.00000	706	22.90	141,200,000.00	200	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	12.20	Put		1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		133.00000	57	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		69.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		424.00000	407	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		10.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		815.00000	807	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		815.00000	806	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		864.00000	857	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		765.00000	757	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		568.00000	557	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		4.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		617.00000	607	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		3.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		471.00000	456	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		7.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,014.00000	1,007	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		666.00000	657	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		2.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		914.00000	907	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,414.00000	1,407	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,314.00000	1,307	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		1,214.00000	1,206	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,114.00000	1,107	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		617.00000	607	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		3.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,364.00000	1,357	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,264.00000	1,257	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		1,164.00000	1,157	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,064.00000	1,057	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		964.00000	956	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		0.00000	0	22.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.05	Call			864.00000	857	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,114.00000	1,107	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			519.00000	507	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			5.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			765.00000	757	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			377.00000	357	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			13.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			287.00000	257	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			23.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			377.00000	357	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			13.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,264.00000	1,257	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,064.00000	1,056	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			568.00000	556	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			4.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			331.00000	307	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			17.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			5.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			941.00000	944	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,187.00000	1,194	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			167.00000	107	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			53.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			13.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			799.00000	794	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,386.00000	1,393	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			17.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			653.00000	643	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,464.00000	1,456	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,086.00000	2,094	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,686.00000	2,694	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,286.00000	3,294	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,886.00000	3,894	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			0.00000	0	22.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	14.65	Put			1,736.00000	1,744	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,336.00000	2,344	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,936.00000	2,944	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,536.00000	3,544	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,786.00000	2,794	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,586.00000	3,594	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,386.00000	4,394	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,186.00000	5,194	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,564.00000	1,556	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,436.00000	2,444	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,236.00000	3,244	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,036.00000	4,044	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,836.00000	4,844	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,964.00000	1,956	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,036.00000	2,044	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,836.00000	2,844	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,636.00000	3,644	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,436.00000	4,444	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,314.00000	2,306	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,514.00000	1,507	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,686.00000	1,694	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,486.00000	2,494	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,086.00000	4,094	22.90	0.00	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	10.15	Call			2,764.00000	2,757	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,014.00000	3,007	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,214.00000	2,206	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,786.00000	1,794	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,586.00000	2,594	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,386.00000	3,394	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,114.00000	3,107	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,314.00000	2,307	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,686.00000	1,694	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,064.00000	3,056	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,264.00000	2,257	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,536.00000	2,544	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,336.00000	3,344	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,214.00000	3,207	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,414.00000	2,407	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,614.00000	1,607	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,586.00000	1,594	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,386.00000	2,394	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,186.00000	3,194	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,814.00000	2,806	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,014.00000	2,007	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,187.00000	1,194	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,714.00000	2,707	22.90	0.00	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	10.20	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,914.00000	1,907	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,286.00000	1,294	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,886.00000	2,894	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,686.00000	3,694	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,614.00000	2,607	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,814.00000	1,807	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,386.00000	1,394	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,186.00000	2,194	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,986.00000	2,994	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,786.00000	3,794	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,914.00000	2,907	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,114.00000	2,107	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			519.00000	507	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			5.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,886.00000	1,893	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,486.00000	3,494	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,564.00000	2,556	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,764.00000	1,757	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,436.00000	1,444	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,236.00000	2,244	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,036.00000	3,044	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,836.00000	3,844	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,464.00000	2,456	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	22.90	0.00	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	11.25	Call			1,664.00000	1,657	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,136.00000	3,144	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,936.00000	3,944	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,514.00000	2,507	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,714.00000	1,706	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,286.00000	2,294	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,086.00000	3,094	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,814.00000	2,807	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,864.00000	2,857	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,064.00000	2,057	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,936.00000	1,944	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,736.00000	2,744	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,664.00000	2,657	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,864.00000	1,857	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,336.00000	1,344	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,136.00000	2,143	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,936.00000	2,944	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,736.00000	3,744	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,186.00000	4,194	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,014.00000	2,007	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,936.00000	3,943	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,736.00000	4,744	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	22.90	0.00	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			4,686.00000	4,694	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,264.00000	2,257	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,464.00000	1,457	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,536.00000	2,544	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,136.00000	4,144	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,364.00000	2,357	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,564.00000	1,557	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,436.00000	2,444	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,236.00000	3,243	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,414.00000	3,407	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,614.00000	2,607	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,014.00000	1,007	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,986.00000	2,993	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,514.00000	3,507	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,314.00000	3,306	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,514.00000	2,507	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Call			2,964.00000	2,957	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Call			2,164.00000	2,157	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,364.00000	1,357	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Call			43.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Put			279.00000	244	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Call			2.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Put			1,038.00000	1,044	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Put			1,836.00000	1,844	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Put			2,636.00000	2,644	22.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.35	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Put			3,436.00000	3,444	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.75	Call			3,164.00000	3,157	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.75	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,364.00000	2,357	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			0.00000	0	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,636.00000	1,643	22.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.13930		13.16310		25.41	33,347,543.40	2,538	14,402.00
€ / R On 12/06/2009 Currency Future	13.15	Call			665.00000	649	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			652.00000	659	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			705.00000	688	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			592.00000	598	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			646.00000	630	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			683.00000	691	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			544.00000	532	26.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			881.00000	893	26.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			492.00000	480	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			979.00000	991	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			474.00000	463	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,011.00000	1,023	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			576.00000	562	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			813.00000	823	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			592.00000	578	26.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			779.00000	789	26.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			705.00000	688	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			592.00000	598	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			789.00000	769	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			476.00000	480	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			725.00000	707	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			562.00000	568	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			685.00000	668	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			621.00000	629	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			627.00000	612	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			714.00000	723	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			665.00000	649	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			652.00000	659	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			767.00000	748	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			504.00000	508	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			813.00000	792	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			450.00000	453	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			560.00000	547	26.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			847.00000	858	26.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			492.00000	480	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			979.00000	991	26.96	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 12/06/2009 Currency Future	13.70	Call			474.00000	463	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,011.00000	1,023	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			439.00000	429	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,076.00000	1,089	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			406.00000	396	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,143.00000	1,157	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			510.00000	499	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			947.00000	960	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			609.00000	595	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			746.00000	756	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			746.00000	727	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			532.00000	538	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			529.00000	518	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			916.00000	928	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			391.00000	381	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,178.00000	1,192	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			376.00000	366	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,213.00000	1,227	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			347.00000	338	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,284.00000	1,299	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			218.00000	212	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,705.00000	1,723	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			209.00000	203	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,746.00000	1,763	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			282.00000	275	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,469.00000	1,485	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			333.00000	324	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,320.00000	1,335	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			422.00000	412	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,109.00000	1,123	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			510.00000	499	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			947.00000	960	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			529.00000	518	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			916.00000	928	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			609.00000	595	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			746.00000	756	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			439.00000	429	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,076.00000	1,089	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			576.00000	562	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			813.00000	823	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			347.00000	338	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,284.00000	1,299	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			249.00000	242	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,586.00000	1,602	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			175.00000	169	26.96	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 12/06/2009 Currency Future	14.90	Put		1,912.00000	1,930	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		132.00000	128	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		2,169.00000	2,189	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		294.00000	286	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,431.00000	1,447	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		320.00000	311	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,357.00000	1,372	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		767.00000	748	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		504.00000	508	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		837.00000	816	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		424.00000	426	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,126.00000	1,103	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		263.00000	263	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,091.00000	1,068	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		278.00000	279	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		1,161.00000	1,138	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		248.00000	248	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,091.00000	1,068	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		278.00000	279	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		959.00000	937	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		346.00000	347	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		991.00000	969	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		328.00000	329	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		897.00000	875	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		384.00000	386	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,307.00000	1,284	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		194.00000	194	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		1,024.00000	1,001	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		311.00000	312	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		1,197.00000	1,173	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		234.00000	234	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,270.00000	1,246	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		207.00000	207	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,233.00000	1,209	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		220.00000	220	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,585.00000	1,560	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		122.00000	121	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,503.00000	1,479	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		140.00000	139	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,423.00000	1,399	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		160.00000	160	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,345.00000	1,322	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		182.00000	182	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,057.00000	1,034	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		294.00000	295	23.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.75	Call			1,544.00000	1,519	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			130.00000	130	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,463.00000	1,439	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			150.00000	149	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,384.00000	1,360	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			171.00000	171	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			959.00000	937	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			346.00000	347	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,270.00000	1,246	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			207.00000	207	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			928.00000	906	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			365.00000	366	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			867.00000	845	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			404.00000	406	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,307.00000	1,284	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			194.00000	194	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,233.00000	1,209	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			220.00000	220	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,626.00000	1,602	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			113.00000	113	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,463.00000	1,439	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			150.00000	149	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			897.00000	875	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			384.00000	386	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			789.00000	769	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			476.00000	480	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			928.00000	906	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			365.00000	366	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,126.00000	1,103	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			263.00000	263	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,057.00000	1,034	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			294.00000	295	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			813.00000	792	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			450.00000	453	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			456.00000	445	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,043.00000	1,056	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			406.00000	396	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,143.00000	1,157	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			307.00000	299	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,394.00000	1,409	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			260.00000	252	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,546.00000	1,563	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			238.00000	231	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,625.00000	1,642	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			200.00000	194	26.96	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 12/06/2009 Currency Future	14.75	Put			1,787.00000	1,805	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			183.00000	177	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,870.00000	1,888	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			167.00000	162	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,954.00000	1,972	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			152.00000	147	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,039.00000	2,058	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			271.00000	263	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,508.00000	1,524	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			228.00000	221	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,665.00000	1,682	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			294.00000	286	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,431.00000	1,447	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			271.00000	263	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,508.00000	1,524	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			228.00000	221	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,665.00000	1,682	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			191.00000	185	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,828.00000	1,846	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			160.00000	154	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,996.00000	2,015	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			145.00000	141	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,082.00000	2,101	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			120.00000	116	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,257.00000	2,277	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			109.00000	106	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,346.00000	2,366	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			99.00000	96	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,436.00000	2,456	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			90.00000	87	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,527.00000	2,547	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			191.00000	185	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,828.00000	1,846	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			175.00000	169	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,912.00000	1,930	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			120.00000	116	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,257.00000	2,277	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			361.00000	352	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,248.00000	1,263	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			685.00000	668	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			621.00000	629	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			361.00000	352	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,248.00000	1,263	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			333.00000	324	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,320.00000	1,335	26.96	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 12/06/2009 Currency Future	14.20	Call			320.00000	311	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,357.00000	1,372	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			592.00000	578	26.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			779.00000	789	26.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.33610		13.36200		25.88	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.35	Call			984.00000	969	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			972.00000	983	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			1,023.00000	1,007	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			911.00000	921	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			947.00000	933	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,035.00000	1,047	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			863.00000	851	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,201.00000	1,215	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			807.00000	791	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,295.00000	1,305	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			788.00000	772	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,326.00000	1,336	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			895.00000	882	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,133.00000	1,146	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			912.00000	899	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,100.00000	1,113	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,123.00000	1,104	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			761.00000	768	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,043.00000	1,026	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			881.00000	890	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			1,063.00000	1,046	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			851.00000	860	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,003.00000	988	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			941.00000	951	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			984.00000	969	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			972.00000	983	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			965.00000	951	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,003.00000	1,015	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,003.00000	988	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			941.00000	951	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			965.00000	951	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,003.00000	1,015	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,103.00000	1,085	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			791.00000	799	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			847.00000	831	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,235.00000	1,245	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			879.00000	866	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,167.00000	1,180	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			788.00000	772	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,326.00000	1,336	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.95	Call			769.00000	754	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,357.00000	1,368	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			751.00000	735	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,389.00000	1,399	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			715.00000	700	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,453.00000	1,464	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			827.00000	811	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,265.00000	1,275	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			929.00000	916	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,067.00000	1,080	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,083.00000	1,066	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			821.00000	830	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			680.00000	666	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,518.00000	1,530	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			487.00000	475	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,975.00000	1,989	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			827.00000	811	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,265.00000	1,275	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			715.00000	700	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,453.00000	1,464	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			647.00000	633	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,585.00000	1,597	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			615.00000	601	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,653.00000	1,665	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			584.00000	571	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,722.00000	1,735	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			555.00000	542	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,793.00000	1,806	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			895.00000	882	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,133.00000	1,146	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			647.00000	633	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,585.00000	1,597	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			615.00000	601	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,653.00000	1,665	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,283.00000	1,256	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			621.00000	620	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,225.00000	1,199	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			663.00000	663	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,170.00000	1,144	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			708.00000	708	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			912.00000	899	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,100.00000	1,113	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			732.00000	717	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,420.00000	1,431	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			697.00000	683	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.15	Put		1,485.00000	1,496	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		663.00000	649	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,551.00000	1,563	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,083.00000	1,066	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		821.00000	830	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,170.00000	1,144	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		708.00000	708	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,198.00000	1,171	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		686.00000	685	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,143.00000	1,124	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		731.00000	737	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		807.00000	791	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,295.00000	1,305	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		0.00000	1,085	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		0.00000	799	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.50270	13.53090		26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,206.00000	1,202	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,225.00000	1,250	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,243.00000	1,239	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,163.00000	1,186	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		1,188.00000	1,185	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,257.00000	1,282	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,103.00000	1,102	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,422.00000	1,449	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,323.00000	1,316	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,042.00000	1,064	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		755.00000	752	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,074.00000	2,100	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,170.00000	1,167	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,289.00000	1,315	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		1,136.00000	1,134	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,355.00000	1,381	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		1,071.00000	1,066	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,490.00000	1,513	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		1,031.00000	1,026	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,550.00000	1,574	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		993.00000	988	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,612.00000	1,636	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		955.00000	951	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,674.00000	1,699	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,342.00000	1,337	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,011.00000	1,034	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,302.00000	1,296	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,071.00000	1,094	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,263.00000	1,258	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Put			1,132.00000	1,155	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			1,225.00000	1,220	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,194.00000	1,218	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			1,153.00000	1,151	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,322.00000	1,348	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			1,119.00000	1,118	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,388.00000	1,415	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			1,087.00000	1,086	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,456.00000	1,483	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			1,051.00000	1,046	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,520.00000	1,543	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			1,414.00000	1,399	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			933.00000	946	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,362.00000	1,354	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			982.00000	1,002	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,282.00000	1,277	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,101.00000	1,124	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			1,170.00000	1,167	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,289.00000	1,315	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			0.00000	1,354	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			0.00000	1,002	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	1,277	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			0.00000	1,124	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	1,202	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			0.00000	1,250	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	1,102	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			0.00000	1,449	26.93	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.17500		242.87700		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			297.73400		297.29700		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			303.87100		303.41800		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			293.61600		291.55300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.57700		126.37500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.18700		128.97700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.60200		131.38700		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			299.48100		299.05100		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			305.65550		305.20850		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			311.37100		310.91200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			336.95700		336.95700		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ILBI On 06/08/2009 Index Future			345.47600		345.47600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			332.90400		331.76800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.61500		7.63300		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.33600		8.71000		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.03100		8.05800		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.43400		8.47700		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.43000		8.75300		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.54300		8.59600		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.48000		8.53600		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			8.28100		8.24000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.92400		6.93800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.72600		6.75800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.33600		7.35900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.30400		7.33600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.04500		8.09000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.06900		8.12000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.30200		8.35600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.29700		8.35300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.63400		10.63000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.21800		10.20500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.94000		9.91600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.07100		10.05300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			288.08700		287.62500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			294.02600		293.54800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			299.52400		299.03200		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
R153 On 07/05/2009 Bond Future			6.16000		6.23100		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,849.00000	3,942	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.34000		5.67600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,212.00000	4,568	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,460.00000	4,816	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	2	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			1,291.00000	1,289	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			70.00000	68	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.68000		7.70600		12.40	0.00	0	10,211.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,405.00000	1,394	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,096.00000	3,933	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			400.00000	384	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,676.00000	7,508	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,658.00000	7,756	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			403.00000	350	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.60700		7.64700		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,948.00000	10,097	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,320.00000	1,243	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.64900		7.64800		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,835.00000	4,799	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,641.00000	5,610	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.68600		7.66700		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,499.00000	6,418	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,069.00000	6,086	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.11700		8.12600		26.15	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,518.00000	4,422	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,887.00000	5,694	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			1,704.00000	1,618	25.94	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			11,713.00000	11,531	25.94	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,724.00000	10,691	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,823.00000	1,692	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			450.00000	406	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			20,012.00000	19,872	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.08700		8.08400		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,515.00000	5,420	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,039.00000	11,976	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			14,171.00000	14,067	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,886.00000	4,813	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.10900		8.07900		27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	7.50	Call			8,585.00000	8,370	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,001.00000	15,104	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			16,441.00000	16,160	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,172.00000	7,210	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.12800		8.08800		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,934.00000	13,633	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,239.00000	12,360	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			1,044.00000	1,023	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			577.00000	556	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.66000		7.67900		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,164.00000	7,224	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			202.00000	174	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.57300		7.56600		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,139.00000	8,089	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			922.00000	904	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.58800		7.52400		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			4,107.00000	3,940	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,210.00000	4,319	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.59600		7.50800		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,768.00000	4,559	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,801.00000	4,955	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.11000		8.12900		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			6,020.00000	6,051	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			960.00000	877	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.06200		8.06200		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,804.00000	8,763	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,090.00000	2,049	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.09500		8.05600		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,535.00000	4,399	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,812.00000	7,901	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.12600		8.07100		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			7,590.00000	7,388	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,866.00000	6,973	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.11600		8.14600		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,965.00000	1,959	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,598.00000	4,396	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			5,380.00000	5,445	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,532.00000	1,401	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,474.00000	6,562	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 07/05/2009 Bond Future	9.00	Put			1,090.00000	981	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.07600		8.08900		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,503.00000	9,519	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,362.00000	2,294	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.10500		8.08300		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,980.00000	4,878	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,768.00000	8,804	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.13100		8.09500		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			8,033.00000	7,875	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,383.00000	7,448	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.56800		7.58700		10.87	0.00	0	2,117.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,523.00000	5,567	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			232.00000	203	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.46400		7.45200		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			2,054.00000	2,007	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			3,751.00000	3,748	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,116.00000	7,060	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			699.00000	687	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.47100		7.39400		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,619.00000	3,454	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,244.00000	3,351	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.46900		7.36300		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			4,195.00000	3,988	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,735.00000	3,884	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.13100		8.15100		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,696.00000	6,731	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,190.00000	1,089	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.09600		8.10000		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,865.00000	9,836	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,574.00000	2,518	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.12200		8.09300		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,225.00000	5,097	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,239.00000	9,302	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.14400		8.10300		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,574.00000	8,389	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,627.00000	7,707	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.15800		8.17600		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,629.00000	5,635	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,743.00000	1,623	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.13800		8.15800		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,934.00000	9,982	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future	9.25	Put			2,795.00000	2,705	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.17800		8.19800		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,851.00000	5,870	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,964.00000	8,847	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.26600		8.28500		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			9,421.00000	9,454	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,005.00000	7,912	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.88200		7.89100		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,578.00000	10,571	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,086.00000	994	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.85400		7.85300		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			8,396.00000	8,312	36.44	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,018.00000	6,943	36.44	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			12,078.00000	12,001	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,214.00000	4,146	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.86500		7.84500		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7,394.00000	7,244	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,370.00000	13,410	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			18,778.00000	18,582	38.02	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,452.00000	3,445	38.02	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,452.00000	6,311	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,145.00000	15,194	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.87400		7.84700		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			10,340.00000	10,152	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			13,736.00000	13,804	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			21,638.00000	21,396	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,691.00000	4,705	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			295.68100		295.25500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			301.77700		301.33400		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			307.42000		306.96400		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.54960		6.56940		25.99	4,735,360.80	723	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			60.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			41.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			141.00000	100	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			21.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			44.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			74.00000	50	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			28.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			158.00000	150	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			28.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			158.00000	150	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	6.80	Call		22.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		252.00000	250	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		24.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		205.00000	200	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		44.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		74.00000	50	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		98.00000	50	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		29.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		141.00000	100	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		21.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		60.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		41.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		33.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		113.00000	100	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		33.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		113.00000	100	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		20.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		300.00000	300	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		22.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		252.00000	250	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		11.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		391.00000	400	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		14.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		345.00000	350	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		11.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		391.00000	400	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		7.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		438.00000	450	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		5.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		485.00000	500	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		14.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		345.00000	350	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,081.00000	1,100	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,231.00000	1,250	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		931.00000	950	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		731.00000	750	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		2.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		583.00000	600	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		3.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		534.00000	550	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		230.00000	200	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	6.35	Put		11.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		325.00000	300	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		6.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		277.00000	250	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		8.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		185.00000	150	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		15.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		5.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		485.00000	500	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		374.00000	350	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		4.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		185.00000	150	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		15.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		2.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		583.00000	600	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		1.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		632.00000	650	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		731.00000	750	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		831.00000	850	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		1.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		681.00000	700	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		781.00000	800	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		471.00000	450	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		2.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		374.00000	350	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		4.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		670.00000	650	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		570.00000	550	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		620.00000	600	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		520.00000	500	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		1.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		423.00000	400	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		3.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		423.00000	400	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		3.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		1.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		632.00000	650	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		831.00000	850	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	7.45	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		881.00000	900	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		981.00000	1,000	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		1,031.00000	1,050	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,131.00000	1,150	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,331.00000	1,350	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,331.00000	1,350	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,431.00000	1,450	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,531.00000	1,550	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,631.00000	1,650	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,181.00000	1,200	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,281.00000	1,300	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,381.00000	1,400	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		0.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,481.00000	1,500	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		3.00000	0	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		534.00000	550	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.64710	6.66200		24.46	0.00	0	8,895.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		336.00000	317	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		324.00000	320	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		375.00000	355	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		263.00000	258	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		318.00000	299	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		356.00000	352	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		285.00000	268	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		423.00000	420	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		285.00000	268	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		423.00000	420	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		257.00000	240	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		495.00000	493	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		271.00000	253	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		459.00000	456	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		396.00000	376	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		234.00000	229	23.06	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	6.60	Call			355.00000	335	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			293.00000	288	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			336.00000	317	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			324.00000	320	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			301.00000	283	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			389.00000	386	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			318.00000	299	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			356.00000	352	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			244.00000	228	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			532.00000	531	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			244.00000	228	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			532.00000	531	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			257.00000	240	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			495.00000	493	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			271.00000	253	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			459.00000	456	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			221.00000	206	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			609.00000	609	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			232.00000	216	27.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			570.00000	569	27.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			206.00000	191	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			644.00000	644	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			191.00000	177	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			679.00000	680	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			221.00000	206	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			609.00000	609	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			191.00000	177	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			679.00000	680	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			67.00000	59	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,205.00000	1,211	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			56.00000	49	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,294.00000	1,302	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			94.00000	84	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,032.00000	1,037	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			130.00000	118	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			868.00000	871	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			164.00000	151	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			752.00000	754	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			177.00000	163	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			715.00000	716	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			375.00000	355	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			263.00000	258	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			419.00000	399	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			207.00000	202	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			444.00000	424	22.22	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	6.40	Put		182.00000	177	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		444.00000	424	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		182.00000	177	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		501.00000	481	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		139.00000	134	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		177.00000	163	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		715.00000	716	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		152.00000	139	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		790.00000	792	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		130.00000	118	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		868.00000	871	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		111.00000	100	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		949.00000	953	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		141.00000	128	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		829.00000	831	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		120.00000	109	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		908.00000	912	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		569.00000	549	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		107.00000	102	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		723.00000	704	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		61.00000	57	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		644.00000	624	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		82.00000	77	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		569.00000	549	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		107.00000	102	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		501.00000	481	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		139.00000	134	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		683.00000	664	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		71.00000	67	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		606.00000	586	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		94.00000	89	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		533.00000	513	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		121.00000	116	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		472.00000	451	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		160.00000	154	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		606.00000	586	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		94.00000	89	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		102.00000	92	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		990.00000	994	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		86.00000	77	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,074.00000	1,080	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		152.00000	139	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		790.00000	792	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		79.00000	70	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,117.00000	1,123	27.84	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	7.70	Call		79.00000	70	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,117.00000	1,123	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		67.00000	59	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,205.00000	1,211	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		56.00000	49	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,294.00000	1,302	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		47.00000	40	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,385.00000	1,393	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		39.00000	33	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,477.00000	1,486	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		32.00000	27	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,570.00000	1,580	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		26.00000	22	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,664.00000	1,675	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		32.00000	27	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,570.00000	1,580	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		102.00000	92	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		990.00000	994	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		419.00000	399	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		207.00000	202	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.71550	6.73180		24.75	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		479.00000	457	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		498.00000	492	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		517.00000	493	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		435.00000	428	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		430.00000	409	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		598.00000	593	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		401.00000	380	26.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		669.00000	665	26.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		430.00000	409	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		598.00000	593	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		446.00000	424	25.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		564.00000	558	25.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		535.00000	513	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		403.00000	397	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		498.00000	475	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		466.00000	459	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		498.00000	475	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		466.00000	459	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		462.00000	440	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		530.00000	525	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		517.00000	493	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		435.00000	428	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		415.00000	394	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		633.00000	629	26.15	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	7.05	Call			387.00000	367	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			705.00000	702	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			415.00000	394	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			633.00000	629	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			387.00000	367	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			705.00000	702	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			362.00000	337	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			780.00000	772	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			374.00000	355	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			742.00000	739	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			374.00000	355	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			742.00000	739	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			575.00000	551	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			343.00000	335	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			345.00000	321	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			813.00000	805	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			313.00000	290	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			881.00000	874	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			596.00000	572	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			314.00000	307	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			555.00000	531	23.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			373.00000	366	23.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			362.00000	337	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			780.00000	772	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			329.00000	305	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			847.00000	840	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			643.00000	619	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			261.00000	254	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			596.00000	572	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			314.00000	307	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			462.00000	440	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			530.00000	525	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			313.00000	290	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			881.00000	874	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			284.00000	262	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			952.00000	946	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			345.00000	321	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			813.00000	805	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			284.00000	262	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			952.00000	946	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			257.00000	235	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,025.00000	1,020	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			298.00000	275	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			916.00000	910	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			270.00000	248	27.00	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	7.45	Put		988.00000	983	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		244.00000	223	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,062.00000	1,058	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		674.00000	645	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		242.00000	230	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		619.00000	595	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		287.00000	279	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		706.00000	677	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		224.00000	212	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		555.00000	531	23.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		373.00000	366	23.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		619.00000	595	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		287.00000	279	22.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.77030	6.78780		25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		601.00000	577	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		613.00000	607	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		638.00000	613	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		550.00000	543	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		601.00000	577	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		613.00000	607	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		567.00000	544	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		679.00000	673	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		657.00000	633	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		519.00000	512	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		713.00000	688	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		425.00000	417	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		676.00000	650	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		488.00000	480	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		535.00000	513	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		747.00000	742	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		506.00000	484	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		818.00000	814	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		479.00000	453	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		891.00000	883	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		445.00000	419	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		957.00000	949	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		755.00000	729	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		367.00000	359	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		567.00000	544	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		679.00000	673	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		813.00000	782	22.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		326.00000	312	22.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		755.00000	729	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		367.00000	359	23.09	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 Derivatives:								1,114,566,610.30	114,101	368,898.00

Grand Total: 1,114,566,610.30 114,101 368,898.00