



# Daily MTM Report

Daily summary for 06/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR3 On 23/04/2009 Bond			16.73300	16.73300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.70000	6.64000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.82000	7.93000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.20000	8.31500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.78000	7.88500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.26500	8.38000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.29000	8.41000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.71000	7.81000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.32000	8.44000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.34100	8.45900			0.00	0	0.00
R209 On 31/03/2036 Bond			7.99000	8.13000			0.00	0	0.00

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

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.59170	10.52090		32.27	12,021,579.50	1,135	195,349.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		240.00000	291	30.58	2,910,000,000.00	10,000	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		169.00000	149	30.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		218.00000	266	31.16	2,660,000,000.00	10,000	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		197.00000	174	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		264.00000	318	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		144.00000	126	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		429.00000	503	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		58.00000	61	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		659.00000	727	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		38.00000	36	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		566.00000	636	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		45.00000	44	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		519.00000	591	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		48.00000	49	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		384.00000	461	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		64.00000	69	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		320.00000	378	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		99.00000	87	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		291.00000	347	29.45	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		120.00000	105	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		474.00000	547	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		53.00000	55	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		429.00000	503	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		58.00000	61	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		179.00000	222	32.27	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		259.00000	230	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		612.00000	681	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		41.00000	40	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		802.00000	868	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		31.00000	26	37.26	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		895.00000	961	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		24.00000	20	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		754.00000	821	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		33.00000	29	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		474.00000	547	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		53.00000	55	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.25	Call			351.00000	419	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			80.00000	77	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			264.00000	318	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			144.00000	126	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			519.00000	591	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			48.00000	49	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			8.00000	13	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,787.00000	1,721	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			707.00000	774	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			36.00000	32	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			384.00000	461	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			64.00000	69	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			320.00000	378	28.90	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			99.00000	87	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			102.00000	127	35.51	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			481.00000	436	35.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			73.00000	92	38.39	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			652.00000	601	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			291.00000	347	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			120.00000	105	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			86.00000	108	36.95	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			565.00000	516	36.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			659.00000	727	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			38.00000	36	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			707.00000	774	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			36.00000	32	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			941.00000	1,008	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			20.00000	16	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,035.00000	1,102	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			14.00000	11	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			988.00000	1,055	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			17.00000	13	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			941.00000	1,008	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			20.00000	16	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			179.00000	222	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			259.00000	230	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			198.00000	243	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			227.00000	201	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			148.00000	185	33.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			327.00000	293	33.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			111.00000	140	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			440.00000	398	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			93.00000	117	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			523.00000	475	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			163.00000	202	32.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.65	Put			292.00000	261	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			134.00000	168	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			363.00000	327	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			47.00000	60	42.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			926.00000	868	42.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			44.00000	56	43.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			973.00000	914	43.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			36.00000	46	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,115.00000	1,055	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,621.00000	2,692	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,227.00000	1,296	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			6.00000	4	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			850.00000	915	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			29.00000	24	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,130.00000	1,199	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			9.00000	7	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,324.00000	1,394	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			4.00000	3	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,771.00000	1,842	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,721.00000	1,792	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,921.00000	1,992	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,921.00000	1,992	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,971.00000	2,042	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,121.00000	2,192	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,071.00000	2,142	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,021.00000	2,092	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,221.00000	2,292	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,971.00000	2,042	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,471.00000	2,542	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,371.00000	2,442	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,271.00000	2,342	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	38.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,171.00000	2,242	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,871.00000	1,942	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,671.00000	1,742	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,171.00000	2,242	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,071.00000	2,142	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,671.00000	1,742	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,572.00000	1,642	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			1.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,521.00000	2,592	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,421.00000	2,492	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,321.00000	2,392	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,821.00000	1,892	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,421.00000	2,492	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,321.00000	2,392	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,821.00000	1,892	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,721.00000	1,792	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,622.00000	1,692	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,471.00000	2,542	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,371.00000	2,442	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,871.00000	1,942	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,221.00000	2,292	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,522.00000	1,593	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			1.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,423.00000	1,493	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			2.00000	2	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,324.00000	1,394	38.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	9.20	Put		4.00000	3	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call		1,423.00000	1,493	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put		2.00000	2	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		1,130.00000	1,199	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		9.00000	7	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		850.00000	915	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		29.00000	24	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call		1,622.00000	1,692	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put		1.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		1,227.00000	1,296	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		6.00000	4	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		754.00000	821	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		33.00000	29	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,178.00000	1,247	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		7.00000	6	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,082.00000	1,150	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		11.00000	9	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		612.00000	681	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		41.00000	40	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		198.00000	243	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		227.00000	201	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		163.00000	202	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		292.00000	261	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		79.00000	100	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		608.00000	558	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		67.00000	85	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		697.00000	644	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		121.00000	153	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		401.00000	362	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		102.00000	127	35.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		481.00000	436	35.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		121.00000	153	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		401.00000	362	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call		62.00000	79	39.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put		742.00000	688	39.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		54.00000	69	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		833.00000	777	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		54.00000	69	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		833.00000	777	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call		41.00000	52	44.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put		1,020.00000	961	44.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call		32.00000	41	47.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put		1,211.00000	1,150	47.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		29.00000	37	48.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,308.00000	1,245	48.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	11.90	Call			23.00000	33	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,402.00000	1,341	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			18.00000	27	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,497.00000	1,435	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			79.00000	100	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			608.00000	558	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			67.00000	85	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			697.00000	644	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			58.00000	74	40.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			787.00000	732	40.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			50.00000	64	41.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			879.00000	822	41.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			38.00000	49	44.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,068.00000	1,008	44.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			34.00000	44	46.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,163.00000	1,102	46.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			30.00000	39	47.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,259.00000	1,197	47.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			25.00000	35	49.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,355.00000	1,293	49.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			29.00000	37	48.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,308.00000	1,245	48.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			73.00000	92	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			652.00000	601	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			111.00000	140	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			440.00000	398	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			988.00000	1,055	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			17.00000	13	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,275.00000	1,345	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			5.00000	3	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,082.00000	1,150	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			11.00000	9	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,374.00000	1,444	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			3.00000	2	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,178.00000	1,247	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			7.00000	6	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			895.00000	961	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			24.00000	20	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			36.00000	46	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,115.00000	1,055	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			50.00000	64	41.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			879.00000	822	41.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.79100		10.71640		31.32	203,313,231.00	18,841	37,024.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			658.00000	733	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			642.00000	642	30.95	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	10.65	Call			678.00000	754	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			611.00000	613	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			621.00000	694	31.32	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			704.00000	703	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			698.00000	775	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			582.00000	584	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			829.00000	912	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			412.00000	421	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			967.00000	1,059	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			300.00000	318	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			907.00000	995	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			340.00000	354	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			880.00000	963	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			363.00000	372	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			880.00000	963	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			363.00000	372	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			780.00000	863	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			464.00000	472	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			759.00000	840	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			492.00000	499	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			737.00000	818	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			521.00000	527	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			854.00000	937	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			387.00000	396	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			934.00000	1,027	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			318.00000	336	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,033.00000	1,126	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			267.00000	285	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,102.00000	1,195	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			236.00000	254	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,000.00000	1,092	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			283.00000	301	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			829.00000	912	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			412.00000	421	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			717.00000	796	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			551.00000	555	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			804.00000	887	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			438.00000	446	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			780.00000	863	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			464.00000	472	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			678.00000	754	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			611.00000	613	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,174.00000	1,267	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			208.00000	226	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,211.00000	1,303	28.79	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.70	Put			195.00000	212	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,138.00000	1,231	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			222.00000	240	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			967.00000	1,059	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			300.00000	318	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			804.00000	887	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			438.00000	446	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			698.00000	775	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			582.00000	584	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			717.00000	796	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			551.00000	555	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			586.00000	657	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			770.00000	766	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			538.00000	606	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			872.00000	865	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			505.00000	574	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			938.00000	933	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			603.00000	675	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			737.00000	734	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			621.00000	694	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			704.00000	703	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			570.00000	639	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			803.00000	798	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			435.00000	504	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,068.00000	1,063	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			344.00000	407	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,278.00000	1,266	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			330.00000	393	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,314.00000	1,302	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			293.00000	351	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,426.00000	1,410	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			486.00000	559	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			970.00000	968	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			603.00000	675	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			737.00000	734	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,364.00000	1,456	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			148.00000	165	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,068.00000	1,160	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			251.00000	269	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,286.00000	1,378	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			170.00000	187	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,138.00000	1,231	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			222.00000	240	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,444.00000	1,535	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			128.00000	144	28.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,828.00000	1,914	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			61.00000	73	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,828.00000	1,914	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			61.00000	73	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,963.00000	2,048	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			47.00000	57	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,009.00000	2,093	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			42.00000	52	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,055.00000	2,139	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			39.00000	48	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,148.00000	2,231	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			32.00000	40	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,101.00000	2,185	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			35.00000	44	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,289.00000	2,371	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			23.00000	30	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,101.00000	2,185	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			35.00000	44	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,918.00000	2,003	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			51.00000	62	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,481.00000	2,561	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			15.00000	20	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,385.00000	2,466	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			19.00000	25	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,195.00000	2,277	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			29.00000	36	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,740.00000	1,827	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			73.00000	86	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,653.00000	1,741	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			86.00000	100	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,433.00000	2,513	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			17.00000	22	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,337.00000	2,418	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			21.00000	27	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,242.00000	2,324	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			26.00000	33	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,873.00000	1,959	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			56.00000	68	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,783.00000	1,871	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			67.00000	80	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,696.00000	1,784	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			80.00000	93	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,675.00000	2,754	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			9.00000	13	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,578.00000	2,657	28.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.15	Put		12.00000	16	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2,195.00000	2,277	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		29.00000	36	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		2,289.00000	2,371	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		23.00000	30	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,530.00000	2,609	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		13.00000	18	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		2,337.00000	2,418	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		21.00000	27	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,873.00000	1,959	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		56.00000	68	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		2,148.00000	2,231	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		32.00000	40	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		2,055.00000	2,139	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		39.00000	48	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,963.00000	2,048	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		47.00000	57	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,696.00000	1,784	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		80.00000	93	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,610.00000	1,699	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		94.00000	108	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,526.00000	1,616	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		110.00000	125	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,610.00000	1,699	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		94.00000	108	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,211.00000	1,303	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		195.00000	212	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		1,286.00000	1,378	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		170.00000	187	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,526.00000	1,616	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		110.00000	125	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		934.00000	1,027	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		318.00000	336	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,444.00000	1,535	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		128.00000	144	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		1,068.00000	1,160	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		251.00000	269	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,325.00000	1,417	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		159.00000	176	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,248.00000	1,341	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		182.00000	200	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		907.00000	995	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		340.00000	354	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		639.00000	713	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		673.00000	672	31.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.15	Call			505.00000	574	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			938.00000	933	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			469.00000	540	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,002.00000	999	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			554.00000	622	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			837.00000	831	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			524.00000	590	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			907.00000	899	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			586.00000	657	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			770.00000	766	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			524.00000	590	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			907.00000	899	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			451.00000	522	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,035.00000	1,031	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			418.00000	487	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,102.00000	1,096	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			387.00000	454	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,171.00000	1,163	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			358.00000	422	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,241.00000	1,231	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			402.00000	470	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,136.00000	1,129	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			372.00000	438	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,206.00000	1,197	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			317.00000	379	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,351.00000	1,338	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			269.00000	326	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,503.00000	1,485	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			248.00000	302	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,581.00000	1,561	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			228.00000	280	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,661.00000	1,639	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			209.00000	259	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,742.00000	1,718	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			305.00000	365	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,388.00000	1,374	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			281.00000	339	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,464.00000	1,448	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			258.00000	314	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,542.00000	1,523	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			237.00000	291	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,621.00000	1,600	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			372.00000	438	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,206.00000	1,197	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			248.00000	302	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,581.00000	1,561	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		451.00000	522	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,035.00000	1,031	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		418.00000	487	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,102.00000	1,096	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		538.00000	606	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		872.00000	865	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		435.00000	504	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,068.00000	1,063	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,033.00000	1,126	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		267.00000	285	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,248.00000	1,341	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		182.00000	200	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,102.00000	1,195	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		236.00000	254	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,485.00000	1,575	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		119.00000	134	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,404.00000	1,495	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		138.00000	154	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,325.00000	1,417	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		159.00000	176	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.94360	10.86790		29.99	218,872.00	20	378.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		924.00000	983	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		907.00000	889	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		943.00000	1,002	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		876.00000	859	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		963.00000	1,023	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		845.00000	829	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,082.00000	1,146	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		664.00000	652	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,199.00000	1,277	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		531.00000	534	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,147.00000	1,219	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		579.00000	575	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,125.00000	1,190	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		607.00000	596	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,062.00000	1,125	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		694.00000	681	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,022.00000	1,084	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		754.00000	741	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1,004.00000	1,065	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		786.00000	771	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,103.00000	1,168	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		635.00000	624	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,170.00000	1,248	28.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.25	Put			552.00000	554	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,259.00000	1,338	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			491.00000	494	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,353.00000	1,432	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			435.00000	439	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,229.00000	1,307	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			511.00000	514	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,042.00000	1,104	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			724.00000	711	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,022.00000	1,084	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			754.00000	741	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			924.00000	983	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			907.00000	889	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,042.00000	1,104	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			724.00000	711	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,147.00000	1,219	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			579.00000	575	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,199.00000	1,277	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			531.00000	534	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,417.00000	1,498	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			400.00000	404	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,385.00000	1,465	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			417.00000	421	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,321.00000	1,400	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			453.00000	457	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			769.00000	826	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,201.00000	1,182	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,450.00000	1,531	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			383.00000	387	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,385.00000	1,465	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			417.00000	421	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,587.00000	1,669	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			320.00000	325	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,518.00000	1,599	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			350.00000	355	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,450.00000	1,531	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			383.00000	387	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,103.00000	1,168	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			635.00000	624	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,623.00000	1,704	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			305.00000	311	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,553.00000	1,634	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			335.00000	340	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,484.00000	1,565	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			366.00000	371	28.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,290.00000	1,369	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		472.00000	475	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,125.00000	1,190	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		607.00000	596	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,659.00000	1,740	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		291.00000	297	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,518.00000	1,599	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		350.00000	355	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,259.00000	1,338	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		491.00000	494	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		983.00000	1,043	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		815.00000	800	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		906.00000	964	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		938.00000	920	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		870.00000	927	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,002.00000	983	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,229.00000	1,307	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		511.00000	514	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		888.00000	945	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		970.00000	951	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		853.00000	909	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,035.00000	1,015	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		820.00000	874	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,102.00000	1,081	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		943.00000	1,002	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		876.00000	859	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		853.00000	909	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,035.00000	1,015	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		789.00000	842	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,171.00000	1,148	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		906.00000	964	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		938.00000	920	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		837.00000	891	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,069.00000	1,048	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,290.00000	1,369	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		472.00000	475	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		837.00000	891	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,069.00000	1,048	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		804.00000	858	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,136.00000	1,114	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.07290	10.99750		29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,122.00000	1,178	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,124.00000	1,106	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,156.00000	1,215	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,059.00000	1,042	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,270.00000	1,333	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			873.00000	860	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,400.00000	1,466	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			702.00000	693	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,355.00000	1,420	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			757.00000	747	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,333.00000	1,398	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			785.00000	775	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,250.00000	1,313	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			903.00000	890	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,311.00000	1,376	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			814.00000	803	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,211.00000	1,272	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			964.00000	949	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,193.00000	1,253	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			995.00000	980	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,056.00000	2,127	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			258.00000	254	25.30	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,447.00000	1,513	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			649.00000	640	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,496.00000	1,562	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			598.00000	589	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,291.00000	1,354	28.33	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			843.00000	832	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,231.00000	1,292	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			933.00000	919	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,193.00000	1,253	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			995.00000	980	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,521.00000	1,587	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			573.00000	564	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,547.00000	1,613	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			549.00000	540	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,496.00000	1,562	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			598.00000	589	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,377.00000	1,443	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			729.00000	720	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			756.00000	801	32.41	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,058.00000	2,028	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			624.00000	663	33.88	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,626.00000	2,590	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,600.00000	1,667	26.41	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			502.00000	494	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,069.00000	1,125	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,221.00000	1,202	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,086.00000	1,143	29.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,189.00000	1,170	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1,019.00000	1,074	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,321.00000	1,301	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1,052.00000	1,107	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,254.00000	1,235	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		756.00000	801	32.41	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,058.00000	2,028	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		928.00000	980	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,531.00000	1,507	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		957.00000	1,010	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,460.00000	1,437	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		824.00000	871	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		1,826.00000	1,798	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		735.00000	779	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,137.00000	2,106	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		659.00000	700	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,461.00000	2,427	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		591.00000	629	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		2,794.00000	2,756	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		848.00000	897	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,751.00000	1,724	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		677.00000	718	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,379.00000	2,345	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		607.00000	646	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		2,710.00000	2,673	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,618.00000	2,691	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		120.00000	118	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2,132.00000	2,203	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		234.00000	230	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,717.00000	1,787	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		420.00000	414	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		800.00000	847	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		1,903.00000	1,874	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		576.00000	613	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		2,878.00000	2,840	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		2,704.00000	2,778	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		106.00000	105	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		2,209.00000	2,281	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		211.00000	208	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,781.00000	1,851	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		383.00000	378	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,447.00000	1,513	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		649.00000	640	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		987.00000	1,041	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,390.00000	1,368	30.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.60	Call			695.00000	738	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,298.00000	2,265	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,368.00000	2,441	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			171.00000	168	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,915.00000	1,985	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			317.00000	312	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			874.00000	923	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,676.00000	1,650	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			533.00000	568	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,136.00000	3,095	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,288.00000	2,360	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			190.00000	187	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,847.00000	1,917	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			349.00000	344	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			715.00000	758	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,217.00000	2,185	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			607.00000	646	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,710.00000	2,673	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			520.00000	554	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,223.00000	3,181	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,450.00000	2,523	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			153.00000	150	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,984.00000	2,054	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			287.00000	281	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			900.00000	951	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,603.00000	1,578	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			641.00000	681	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,544.00000	2,508	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			547.00000	582	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,050.00000	3,009	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,533.00000	2,606	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			136.00000	133	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,655.00000	1,725	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			458.00000	452	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			777.00000	823	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			1,980.00000	1,950	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			659.00000	700	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,461.00000	2,427	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			561.00000	597	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			2,964.00000	2,924	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,409.00000	2,482	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			161.00000	159	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,949.00000	2,019	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			302.00000	296	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,573.00000	1,640	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Put		525.00000	517	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		887.00000	937	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		1,639.00000	1,614	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		745.00000	790	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,098.00000	2,067	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		632.00000	672	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		2,585.00000	2,549	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		540.00000	575	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,093.00000	3,052	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,880.00000	2,955	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		83.00000	82	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		2,368.00000	2,441	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		171.00000	168	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		874.00000	923	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		1,676.00000	1,650	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		2,970.00000	3,045	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		73.00000	72	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,984.00000	2,054	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		287.00000	281	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		3,016.00000	3,090	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		68.00000	67	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		2,491.00000	2,564	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		144.00000	142	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		2,020.00000	2,090	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		272.00000	267	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,627.00000	1,694	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		480.00000	471	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		1,104.00000	1,161	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,156.00000	1,138	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		914.00000	965	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,567.00000	1,542	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		766.00000	812	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,019.00000	1,989	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		650.00000	690	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,502.00000	2,468	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		3,153.00000	3,228	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		55.00000	55	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2,132.00000	2,203	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		234.00000	230	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		800.00000	847	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		1,903.00000	1,874	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		3,107.00000	3,182	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		59.00000	59	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		2,575.00000	2,649	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		128.00000	126	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,094.00000	2,165	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			246.00000	242	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,686.00000	1,755	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			438.00000	432	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,139.00000	1,196	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,091.00000	1,074	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			943.00000	995	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,495.00000	1,472	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			789.00000	835	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			1,941.00000	1,912	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			584.00000	621	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,836.00000	2,798	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,339.00000	3,414	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			41.00000	41	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,792.00000	2,866	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			94.00000	93	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,019.00000	1,074	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,321.00000	1,301	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,386.00000	3,461	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			38.00000	38	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,836.00000	2,910	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			88.00000	87	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,328.00000	2,400	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			180.00000	177	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,881.00000	1,950	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			333.00000	327	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,035.00000	1,090	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,288.00000	1,267	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			861.00000	910	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,713.00000	1,687	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,433.00000	3,508	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			36.00000	35	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			3,061.00000	3,136	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			64.00000	63	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,056.00000	2,127	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			258.00000	254	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,748.00000	2,822	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			100.00000	99	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,248.00000	2,320	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			201.00000	197	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,814.00000	1,883	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			366.00000	361	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,471.00000	1,537	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			623.00000	614	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,003.00000	1,057	30.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,356.00000	1,334	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		836.00000	884	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		1,788.00000	1,761	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		705.00000	748	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,257.00000	2,225	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		514.00000	547	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,266.00000	3,225	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,288.00000	2,360	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		190.00000	187	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		848.00000	897	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,751.00000	1,724	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		496.00000	528	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,398.00000	3,355	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		508.00000	541	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,310.00000	3,268	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,328.00000	2,400	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		180.00000	177	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		861.00000	910	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,713.00000	1,687	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		725.00000	768	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,177.00000	2,145	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		527.00000	561	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,179.00000	3,138	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		484.00000	516	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,486.00000	3,443	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,925.00000	3,000	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		78.00000	77	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,792.00000	2,866	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		94.00000	93	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,880.00000	2,955	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		83.00000	82	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		3,339.00000	3,414	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		41.00000	41	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		3,016.00000	3,090	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		68.00000	67	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.20680	11.19900		29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,315.00000	1,333	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,316.00000	1,326	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,351.00000	1,369	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,252.00000	1,262	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,297.00000	1,315	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,348.00000	1,358	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,333.00000	1,351	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,284.00000	1,294	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,447.00000	1,466	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,098.00000	1,109	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,547.00000	1,566	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			948.00000	959	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,486.00000	1,504	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,037.00000	1,048	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,466.00000	1,485	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,067.00000	1,078	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,389.00000	1,407	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,190.00000	1,200	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,408.00000	1,427	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,159.00000	1,170	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,370.00000	1,388	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,221.00000	1,231	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,428.00000	1,447	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,129.00000	1,140	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,506.00000	1,525	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,007.00000	1,018	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,547.00000	1,566	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			948.00000	959	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,466.00000	1,485	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,067.00000	1,078	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,280.00000	1,297	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,381.00000	1,391	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,233.00000	1,250	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,474.00000	1,483	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,263.00000	1,280	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,414.00000	1,423	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			990.00000	1,005	31.51	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,091.00000	2,098	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,908.00000	1,927	26.47	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			559.00000	570	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,263.00000	1,280	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,414.00000	1,423	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,246.00000	1,263	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,447.00000	1,457	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,167.00000	1,183	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,618.00000	1,626	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,230.00000	1,247	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,481.00000	1,490	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,214.00000	1,231	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,515.00000	1,524	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,137.00000	1,153	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,688.00000	1,696	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,198.00000	1,215	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,549.00000	1,558	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,182.00000	1,199	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,583.00000	1,592	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,611.00000	1,630	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			862.00000	874	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,964.00000	1,983	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			515.00000	526	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,854.00000	1,873	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			605.00000	616	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,802.00000	1,821	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			653.00000	664	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,752.00000	1,771	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			703.00000	714	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,703.00000	1,722	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			754.00000	766	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,656.00000	1,676	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			807.00000	819	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			932.00000	946	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,283.00000	2,290	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,112.00000	2,130	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			413.00000	423	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,182.00000	1,199	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,583.00000	1,592	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			717.00000	728	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,218.00000	3,221	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,206.00000	2,225	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			357.00000	368	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,447.00000	1,466	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,098.00000	1,109	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			747.00000	758	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,098.00000	3,101	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,272.00000	2,290	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			323.00000	333	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			763.00000	774	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,014.00000	3,017	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,305.00000	2,323	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			306.00000	316	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,351.00000	1,369	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,252.00000	1,262	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			771.00000	782	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,972.00000	2,976	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,381.00000	2,398	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			282.00000	292	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			787.00000	799	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,888.00000	2,893	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,108.00000	1,124	30.69	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	11.85	Put		1,759.00000	1,767	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		663.00000	674	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,414.00000	3,417	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,992.00000	2,011	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		493.00000	504	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		1,151.00000	1,168	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,652.00000	1,661	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,122.00000	1,138	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,723.00000	1,732	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		673.00000	684	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,374.00000	3,377	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,854.00000	1,873	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		605.00000	616	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,108.00000	1,124	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,759.00000	1,767	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,080.00000	1,096	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,831.00000	1,839	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,053.00000	1,069	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		1,904.00000	1,912	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		622.00000	633	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,573.00000	3,576	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,936.00000	1,955	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		537.00000	548	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,280.00000	1,297	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,381.00000	1,391	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,122.00000	1,138	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,723.00000	1,732	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,094.00000	1,110	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,795.00000	1,803	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		652.00000	663	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,453.00000	3,456	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,051.00000	2,070	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		452.00000	463	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		695.00000	706	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,296.00000	3,299	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		2,174.00000	2,193	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		375.00000	386	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,239.00000	2,257	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		340.00000	350	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		755.00000	766	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,056.00000	3,059	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,615.00000	2,632	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		216.00000	225	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,589.00000	1,608	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		890.00000	902	28.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.20	Call		804.00000	817	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		2,805.00000	2,810	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		2,497.00000	2,514	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		248.00000	257	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,526.00000	1,545	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		977.00000	988	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,370.00000	1,388	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,221.00000	1,231	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,333.00000	1,351	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,284.00000	1,294	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		779.00000	791	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		2,930.00000	2,934	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,428.00000	1,447	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,129.00000	1,140	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,246.00000	1,263	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,447.00000	1,457	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		739.00000	750	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,140.00000	3,144	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		2,575.00000	2,592	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		226.00000	235	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,568.00000	1,587	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		919.00000	930	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,526.00000	1,545	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		977.00000	988	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		796.00000	808	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		2,847.00000	2,851	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,458.00000	2,475	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		259.00000	268	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		728.00000	739	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,179.00000	3,182	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.10850	14.83930		25.68	1,903,671.00	126	13,972.00
£ / R On 16/03/2009 Currency Future	14.85	Call		250.00000	379	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		261.00000	121	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		292.00000	444	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		202.00000	86	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		270.00000	408	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		231.00000	100	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		340.00000	521	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		151.00000	62	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		520.00000	733	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		81.00000	25	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		682.00000	919	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		43.00000	11	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		559.00000	779	22.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	14.35	Put			70.00000	20	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			483.00000	689	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			93.00000	30	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			375.00000	561	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			136.00000	53	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			447.00000	645	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			107.00000	37	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			340.00000	521	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			151.00000	62	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			315.00000	482	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			176.00000	73	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			375.00000	561	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			136.00000	53	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			599.00000	825	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			60.00000	16	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			520.00000	733	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			81.00000	25	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			599.00000	825	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			60.00000	16	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			814.00000	1,064	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			25.00000	5	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			725.00000	967	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			36.00000	8	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			412.00000	603	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			123.00000	44	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			250.00000	379	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			261.00000	121	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			182.00000	281	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			393.00000	222	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			231.00000	352	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			292.00000	144	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			168.00000	260	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			428.00000	252	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			155.00000	241	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			465.00000	282	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			197.00000	303	24.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			358.00000	195	24.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			953.00000	1,211	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			14.00000	2	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,000.00000	1,260	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			11.00000	2	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			769.00000	1,015	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			30.00000	7	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			412.00000	603	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			123.00000	44	22.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	14.95	Call			214.00000	327	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			324.00000	168	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			129.00000	190	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			590.00000	381	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			91.00000	127	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			901.00000	668	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			61.00000	110	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,071.00000	852	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			95.00000	132	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			856.00000	623	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			122.00000	174	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			633.00000	415	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			116.00000	159	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			676.00000	450	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			122.00000	174	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			633.00000	415	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			104.00000	144	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			765.00000	535	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			129.00000	190	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			590.00000	381	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			99.00000	138	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			810.00000	579	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			39.00000	81	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,250.00000	1,023	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			82.00000	122	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			943.00000	714	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			95.00000	132	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			856.00000	623	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			67.00000	114	35.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,028.00000	805	35.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			28.00000	61	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,389.00000	1,152	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			31.00000	67	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,342.00000	1,108	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			55.00000	107	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,115.00000	899	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			39.00000	81	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,250.00000	1,023	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			22.00000	49	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,483.00000	1,241	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			17.00000	40	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,578.00000	1,332	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			17.00000	40	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,578.00000	1,332	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			49.00000	98	36.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.95	Put			1,160.00000	939	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			13.00000	32	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,674.00000	1,424	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	15	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,016.00000	1,756	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			7.00000	18	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,918.00000	1,660	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			2.00000	6	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,363.00000	2,098	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1.00000	3	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,661.00000	2,394	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,211.00000	2,942	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,811.00000	3,542	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,961.00000	3,692	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,661.00000	3,392	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,111.00000	2,842	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,611.00000	3,342	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			4.00000	11	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,115.00000	1,853	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			35.00000	74	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,296.00000	1,065	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			10.00000	26	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,771.00000	1,517	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			44.00000	89	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,205.00000	981	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			116.00000	159	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			676.00000	450	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			145.00000	223	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			506.00000	314	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			110.00000	151	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			721.00000	492	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			270.00000	408	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			231.00000	100	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			231.00000	352	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			292.00000	144	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			137.00000	206	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			548.00000	347	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			67.00000	114	35.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,028.00000	805	35.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.90	Call			55.00000	107	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,115.00000	899	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			182.00000	281	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			393.00000	222	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			155.00000	241	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			465.00000	282	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			99.00000	138	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			810.00000	579	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			74.00000	118	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			985.00000	759	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			61.00000	110	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,071.00000	852	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			91.00000	127	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			901.00000	668	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			28.00000	61	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,389.00000	1,152	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			22.00000	49	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,483.00000	1,241	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			8.00000	21	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,869.00000	1,612	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			44.00000	89	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,205.00000	981	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			35.00000	74	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,296.00000	1,065	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			10.00000	26	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,771.00000	1,517	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	16	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,967.00000	1,708	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			25.00000	55	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,436.00000	1,196	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			20.00000	45	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,530.00000	1,286	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			15.00000	36	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,626.00000	1,378	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			12.00000	29	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,723.00000	1,471	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			9.00000	23	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,820.00000	1,565	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			55.00000	107	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,115.00000	899	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	9	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,214.00000	1,950	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2.00000	7	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,313.00000	2,048	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2.00000	5	36.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	17.25	Put		2,412.00000	2,147	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call		1.00000	4	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put		2,512.00000	2,246	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		3,311.00000	3,042	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put		3,411.00000	3,142	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		3,511.00000	3,242	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		3,711.00000	3,442	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		3,811.00000	3,542	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put		3,911.00000	3,642	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put		4,011.00000	3,742	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call		1.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put		2,711.00000	2,444	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call		0.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put		2,811.00000	2,543	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call		0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put		2,911.00000	2,643	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call		0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put		3,011.00000	2,742	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call		0.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put		2,811.00000	2,543	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call		0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put		3,011.00000	2,742	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		3,311.00000	3,042	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		3,511.00000	3,242	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put		3,261.00000	2,992	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put		3,361.00000	3,092	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put		3,461.00000	3,192	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put		3,561.00000	3,292	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put		3,761.00000	3,492	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put		3,861.00000	3,592	36.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,061.00000	3,792	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,611.00000	3,342	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,011.00000	3,742	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,111.00000	3,842	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,211.00000	3,942	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,311.00000	4,042	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,411.00000	4,142	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,711.00000	3,442	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,111.00000	3,842	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,211.00000	3,942	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,761.00000	2,494	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,861.00000	2,593	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,961.00000	2,693	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,061.00000	2,792	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,161.00000	2,892	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	8	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,263.00000	1,999	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	5	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,462.00000	2,196	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1.00000	4	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,562.00000	2,295	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	16	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,967.00000	1,708	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			5.00000	13	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,065.00000	1,804	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			3.00000	10	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,164.00000	1,902	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	8	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,263.00000	1,999	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	2	36.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	17.60	Put			2,761.00000	2,494	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			20.00000	45	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,530.00000	1,286	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	15	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,016.00000	1,756	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			5.00000	13	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,065.00000	1,804	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			74.00000	118	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			985.00000	759	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			61.00000	110	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,071.00000	852	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			12.00000	29	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,723.00000	1,471	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			168.00000	260	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			428.00000	252	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			31.00000	67	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,342.00000	1,108	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			640.00000	872	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			51.00000	13	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			559.00000	779	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			70.00000	20	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,145.00000	1,409	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			6.00000	1	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,048.00000	1,310	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			9.00000	1	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			860.00000	1,112	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			21.00000	4	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,341.00000	1,609	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			2.00000	0	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,243.00000	1,509	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			3.00000	0	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,048.00000	1,310	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			9.00000	1	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,391.00000	1,659	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			2.00000	0	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,292.00000	1,559	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			3.00000	0	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,194.00000	1,459	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			4.00000	0	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,096.00000	1,359	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			7.00000	1	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			906.00000	1,161	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			17.00000	3	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			814.00000	1,064	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			25.00000	5	22.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future			15.39220	15.11520		26.83	0.00	0	299.00
£ / R On 12/06/2009 Currency Future	15.10	Call		825.00000	970	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		810.00000	678	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		865.00000	1,012	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		750.00000	620	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		845.00000	991	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		780.00000	648	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		903.00000	1,068	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		688.00000	576	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		1,017.00000	1,217	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		552.00000	475	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,166.00000	1,378	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		451.00000	386	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,075.00000	1,280	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		510.00000	438	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		989.00000	1,186	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		574.00000	494	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		903.00000	1,068	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		688.00000	576	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		945.00000	1,126	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		629.00000	534	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		924.00000	1,097	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		659.00000	554	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		884.00000	1,040	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		719.00000	597	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		1,017.00000	1,217	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		552.00000	475	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		966.00000	1,156	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		601.00000	514	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,046.00000	1,248	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		531.00000	456	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,046.00000	1,248	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		531.00000	456	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,105.00000	1,312	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		490.00000	420	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,198.00000	1,412	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		432.00000	370	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,135.00000	1,345	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		470.00000	403	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		736.00000	868	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		971.00000	826	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		807.00000	949	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		841.00000	707	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		736.00000	868	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		971.00000	826	26.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.05	Call			845.00000	991	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			780.00000	648	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			704.00000	831	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,039.00000	889	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			771.00000	908	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			905.00000	765	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,328.00000	1,551	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			363.00000	309	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,295.00000	1,516	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			380.00000	324	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,362.00000	1,587	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			347.00000	295	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			924.00000	1,097	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			659.00000	554	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			788.00000	928	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			873.00000	736	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			674.00000	796	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,109.00000	953	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			570.00000	686	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,355.00000	1,194	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			491.00000	615	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,525.00000	1,373	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			587.00000	701	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,322.00000	1,159	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			645.00000	762	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,180.00000	1,020	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			631.00000	746	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,216.00000	1,054	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			659.00000	779	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,144.00000	987	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			618.00000	731	27.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,253.00000	1,089	27.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			659.00000	779	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,144.00000	987	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			433.00000	549	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,668.00000	1,507	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			537.00000	659	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,422.00000	1,267	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			506.00000	633	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,491.00000	1,340	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			394.00000	503	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,779.00000	1,611	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			476.00000	598	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,561.00000	1,406	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			420.00000	533	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Put			1,705.00000	1,541	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			370.00000	474	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,854.00000	1,682	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			346.00000	446	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,931.00000	1,754	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			335.00000	433	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,970.00000	1,791	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			407.00000	518	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,742.00000	1,576	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			461.00000	581	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,596.00000	1,439	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			324.00000	420	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,009.00000	1,828	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			256.00000	338	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,291.00000	2,096	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			274.00000	360	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,209.00000	2,018	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			201.00000	270	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,586.00000	2,378	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			162.00000	221	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,847.00000	2,629	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			103.00000	146	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,388.00000	3,154	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			64.00000	94	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,949.00000	3,702	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			57.00000	84	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,092.00000	3,842	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			76.00000	109	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,760.00000	3,517	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			107.00000	151	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,342.00000	3,109	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			116.00000	162	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,251.00000	3,020	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			79.00000	114	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,713.00000	3,471	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			239.00000	317	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,374.00000	2,175	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			447.00000	565	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,632.00000	1,473	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			605.00000	716	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,290.00000	1,123	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			825.00000	970	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			810.00000	678	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			753.00000	888	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			938.00000	795	26.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.40	Call			720.00000	849	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,005.00000	857	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			689.00000	813	27.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,074.00000	921	27.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			945.00000	1,126	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			629.00000	534	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			753.00000	888	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			938.00000	795	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			720.00000	849	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,005.00000	857	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			807.00000	949	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			841.00000	707	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			674.00000	796	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,109.00000	953	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			605.00000	716	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,290.00000	1,123	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			570.00000	686	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,355.00000	1,194	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			645.00000	762	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,180.00000	1,020	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			476.00000	598	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,561.00000	1,406	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			570.00000	686	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,355.00000	1,194	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			506.00000	633	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,491.00000	1,340	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			554.00000	672	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,388.00000	1,230	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			521.00000	645	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,456.00000	1,303	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			420.00000	533	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,705.00000	1,541	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			537.00000	659	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,422.00000	1,267	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			447.00000	565	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,632.00000	1,473	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			370.00000	474	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,854.00000	1,682	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			324.00000	420	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,009.00000	1,828	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			346.00000	446	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,931.00000	1,754	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			304.00000	395	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,088.00000	1,903	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			284.00000	372	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.00	Put		2,169.00000	1,979	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		304.00000	395	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,088.00000	1,903	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		265.00000	349	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,250.00000	2,057	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		382.00000	488	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		1,817.00000	1,646	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		358.00000	460	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		1,893.00000	1,718	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		314.00000	408	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,049.00000	1,865	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		294.00000	383	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		2,128.00000	1,941	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		491.00000	615	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,525.00000	1,373	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		433.00000	549	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,668.00000	1,507	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		314.00000	408	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,049.00000	1,865	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		223.00000	298	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		2,458.00000	2,255	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		208.00000	279	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		2,543.00000	2,337	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		194.00000	261	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		2,629.00000	2,419	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call		180.00000	245	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put		2,715.00000	2,502	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		99.00000	141	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		3,434.00000	3,199	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		92.00000	131	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		3,527.00000	3,289	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		85.00000	122	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		3,620.00000	3,380	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		73.00000	106	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		3,807.00000	3,563	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		67.00000	98	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		3,902.00000	3,656	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		62.00000	91	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		3,997.00000	3,749	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		156.00000	214	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		2,891.00000	2,672	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		145.00000	200	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		2,980.00000	2,758	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		135.00000	187	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		3,069.00000	2,844	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Call			125.00000	174	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,160.00000	2,932	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			145.00000	200	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,980.00000	2,758	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			125.00000	174	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,160.00000	2,932	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			99.00000	141	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,434.00000	3,199	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			85.00000	122	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,620.00000	3,380	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			96.00000	136	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,480.00000	3,244	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			88.00000	127	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,573.00000	3,334	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			82.00000	118	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,667.00000	3,426	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			70.00000	102	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,855.00000	3,610	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			59.00000	88	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,044.00000	3,795	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			55.00000	81	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,140.00000	3,889	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			73.00000	106	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,807.00000	3,563	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			62.00000	91	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,997.00000	3,749	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			53.00000	78	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,187.00000	3,936	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			48.00000	73	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,283.00000	4,030	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			45.00000	67	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,379.00000	4,125	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			41.00000	62	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,476.00000	4,220	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			70.00000	102	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,855.00000	3,610	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			50.00000	75	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,235.00000	3,983	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			46.00000	70	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,331.00000	4,078	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			215.00000	288	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,500.00000	2,296	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			187.00000	253	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,672.00000	2,461	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			174.00000	237	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.70	Put			2,759.00000	2,544	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			150.00000	207	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,935.00000	2,715	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			140.00000	193	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,024.00000	2,801	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			130.00000	180	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,114.00000	2,888	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			120.00000	168	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,205.00000	2,976	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			265.00000	349	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,250.00000	2,057	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			248.00000	328	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,332.00000	2,135	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			231.00000	307	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,416.00000	2,215	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			215.00000	288	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,500.00000	2,296	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			150.00000	207	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,935.00000	2,715	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			358.00000	460	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,893.00000	1,718	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			256.00000	338	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,291.00000	2,096	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			274.00000	360	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,209.00000	2,018	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			223.00000	298	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,458.00000	2,255	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			194.00000	261	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,629.00000	2,419	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			407.00000	518	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,742.00000	1,576	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			587.00000	701	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,322.00000	1,159	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,075.00000	1,280	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			510.00000	438	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,467.00000	1,698	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			302.00000	256	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,397.00000	1,624	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			331.00000	282	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,262.00000	1,481	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			397.00000	339	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,613.00000	1,852	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			248.00000	210	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,539.00000	1,774	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			274.00000	232	25.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.05	Call			1,397.00000	1,624	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			331.00000	282	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,651.00000	1,891	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			236.00000	199	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,576.00000	1,813	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			261.00000	221	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,503.00000	1,736	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			288.00000	244	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,432.00000	1,661	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			316.00000	269	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,230.00000	1,446	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			414.00000	354	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,503.00000	1,736	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			288.00000	244	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,166.00000	1,378	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			451.00000	386	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,328.00000	1,551	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			363.00000	309	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.61720		15.33820		28.88	140,554.80	9	52.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,193.00000	1,408	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,205.00000	1,141	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,231.00000	1,450	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,143.00000	1,083	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,270.00000	1,497	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,082.00000	1,030	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,401.00000	1,658	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			913.00000	891	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,538.00000	1,802	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			800.00000	785	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,455.00000	1,715	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			867.00000	848	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,401.00000	1,658	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			913.00000	891	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,291.00000	1,523	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,053.00000	1,006	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,330.00000	1,576	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			992.00000	959	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,375.00000	1,631	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			937.00000	913	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,311.00000	1,549	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,023.00000	982	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,349.00000	1,603	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			961.00000	936	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,428.00000	1,686	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			890.00000	869	28.12	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Call			1,375.00000	1,631	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			937.00000	913	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,212.00000	1,429	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,174.00000	1,112	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,251.00000	1,471	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,112.00000	1,054	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,482.00000	1,743	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			844.00000	826	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,193.00000	1,408	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,205.00000	1,141	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,105.00000	1,310	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,367.00000	1,293	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,157.00000	1,368	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,269.00000	1,201	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,088.00000	1,292	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,400.00000	1,325	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,072.00000	1,274	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,434.00000	1,357	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,139.00000	1,348	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,301.00000	1,231	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,654.00000	1,923	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			716.00000	705	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,624.00000	1,892	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			736.00000	725	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,684.00000	1,953	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			696.00000	686	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,040.00000	1,239	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,502.00000	1,421	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,510.00000	1,773	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			822.00000	805	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,428.00000	1,686	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			890.00000	869	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,175.00000	1,388	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,237.00000	1,171	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,776.00000	2,048	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			637.00000	631	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,714.00000	1,985	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			676.00000	668	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,595.00000	1,862	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			757.00000	744	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,903.00000	2,179	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			565.00000	562	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,839.00000	2,113	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			600.00000	596	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,714.00000	1,985	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.30	Put		676.00000	668	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,936.00000	2,213	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		547.00000	546	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,871.00000	2,146	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		582.00000	579	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,807.00000	2,081	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		619.00000	613	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,745.00000	2,016	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		656.00000	649	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,566.00000	1,832	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		778.00000	764	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,212.00000	1,429	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,174.00000	1,112	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,010.00000	1,204	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,572.00000	1,487	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,175.00000	1,388	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,237.00000	1,171	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,040.00000	1,239	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,502.00000	1,421	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,010.00000	1,204	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,572.00000	1,487	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		981.00000	1,172	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,643.00000	1,554	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		948.00000	1,140	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,710.00000	1,623	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,311.00000	1,549	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,023.00000	982	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,122.00000	1,329	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,334.00000	1,262	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,056.00000	1,256	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,468.00000	1,389	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,122.00000	1,329	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,334.00000	1,262	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		1,025.00000	1,221	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,537.00000	1,454	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		995.00000	1,188	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,607.00000	1,521	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		966.00000	1,156	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,678.00000	1,588	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,654.00000	1,923	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		716.00000	705	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,291.00000	1,523	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,053.00000	1,006	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,105.00000	1,310	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,367.00000	1,293	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future			15.62490	15.34850		0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		586.00000	816	0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		88.00000	41	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.45820	13.17600		28.76	807,492.00	60	5,944.00
€ / R On 16/03/2009 Currency Future	13.20	Call		227.00000	388	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		251.00000	130	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		272.00000	452	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		196.00000	93	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		208.00000	359	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		282.00000	151	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		455.00000	684	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		79.00000	25	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		570.00000	819	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		44.00000	10	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		492.00000	727	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		66.00000	19	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		420.00000	641	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		94.00000	33	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		387.00000	600	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		111.00000	42	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		355.00000	560	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		129.00000	52	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		326.00000	522	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		150.00000	64	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		298.00000	486	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		172.00000	78	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		530.00000	772	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		54.00000	14	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		611.00000	867	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		35.00000	9	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		191.00000	331	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		315.00000	173	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		148.00000	260	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		422.00000	251	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		161.00000	282	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		385.00000	224	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		125.00000	221	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		499.00000	313	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		106.00000	188	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		580.00000	380	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		175.00000	306	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		349.00000	198	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		136.00000	240	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		460.00000	281	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	13.05	Call			298.00000	486	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			172.00000	78	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			191.00000	331	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			315.00000	173	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			90.00000	161	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			664.00000	453	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			83.00000	148	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			707.00000	490	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			77.00000	137	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			751.00000	529	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			25.00000	55	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,249.00000	997	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			22.00000	49	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,296.00000	1,041	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			43.00000	87	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,017.00000	778	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			71.00000	127	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			795.00000	569	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			115.00000	204	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			539.00000	346	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			115.00000	204	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			539.00000	346	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			106.00000	188	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			580.00000	380	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			43.00000	87	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,017.00000	778	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			18.00000	40	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,392.00000	1,132	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			8.00000	18	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,732.00000	1,460	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			53.00000	101	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			927.00000	692	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			59.00000	109	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			883.00000	650	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			982.00000	1,261	26.75	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			6.00000	3	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			420.00000	641	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			94.00000	33	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			698.00000	965	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			22.00000	6	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,081.00000	1,360	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			5.00000	2	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,081.00000	1,360	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			5.00000	2	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,130.00000	1,410	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.05	Put		4.00000	2	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,031.00000	1,310	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		5.00000	2	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		835.00000	1,112	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		9.00000	4	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		884.00000	1,162	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		8.00000	4	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		743.00000	1,014	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		17.00000	6	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,279.00000	1,559	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		3.00000	1	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		933.00000	1,211	26.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		7.00000	3	26.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		1,180.00000	1,460	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		4.00000	1	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,677.00000	1,958	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		1.00000	0	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,577.00000	1,858	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		1.00000	0	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		1,478.00000	1,759	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		2.00000	0	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,378.00000	1,659	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		2.00000	1	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		884.00000	1,162	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		8.00000	4	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,627.00000	1,908	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		1.00000	0	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,528.00000	1,809	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		2.00000	0	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		1,428.00000	1,709	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		2.00000	1	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,329.00000	1,609	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		3.00000	1	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		1,229.00000	1,509	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		3.00000	1	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,130.00000	1,410	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		4.00000	2	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,378.00000	1,659	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		2.00000	1	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		788.00000	1,063	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		12.00000	5	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,031.00000	1,310	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		5.00000	2	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		654.00000	916	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		28.00000	8	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.65	Call			570.00000	819	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			44.00000	10	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			654.00000	916	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			28.00000	8	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,528.00000	1,809	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			2.00000	0	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,329.00000	1,609	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			3.00000	1	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			835.00000	1,112	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			9.00000	4	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			611.00000	867	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			35.00000	9	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			77.00000	137	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			751.00000	529	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			48.00000	93	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			972.00000	735	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			455.00000	684	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			79.00000	25	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			97.00000	174	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			621.00000	416	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			31.00000	68	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,155.00000	909	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			125.00000	221	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			499.00000	313	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,727.00000	2,008	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			1.00000	0	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			6.00000	14	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,830.00000	1,556	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			1.00000	3	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,425.00000	2,145	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	1	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,024.00000	2,742	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,624.00000	3,342	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			14.00000	32	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,488.00000	1,224	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			3.00000	8	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,077.00000	1,799	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	1	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,675.00000	2,393	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	0	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,274.00000	2,992	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			1.00000	2	38.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,525.00000	2,244	38.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	39.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.50	Put		3,324.00000	3,042	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put		4,124.00000	3,842	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put		4,924.00000	4,642	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,826.00000	2,108	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		0.00000	0	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		2.00000	6	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,176.00000	1,898	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		0.00000	1	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,974.00000	2,692	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put		3,774.00000	3,492	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put		4,574.00000	4,292	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call		2,226.00000	2,508	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put		0.00000	0	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call		7.00000	16	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put		1,781.00000	1,508	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call		1.00000	2	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put		2,575.00000	2,294	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call		0.00000	0	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put		3,374.00000	3,092	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put		4,174.00000	3,892	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call		2,576.00000	2,858	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put		0.00000	0	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call		1,777.00000	2,058	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put		1.00000	0	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call		16.00000	36	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put		1,440.00000	1,177	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call		2.00000	5	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put		2,226.00000	1,947	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put		3,824.00000	3,542	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call		3,026.00000	3,308	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call		3,276.00000	3,558	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call		2,476.00000	2,758	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put		0.00000	0	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call		13.00000	29	36.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put		1,537.00000	1,270	36.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call		1.00000	4	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put		2,325.00000	2,046	38.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,124.00000	2,842	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,376.00000	3,658	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,576.00000	2,858	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			16.00000	36	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,440.00000	1,177	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,326.00000	3,608	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,526.00000	2,808	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			1.00000	4	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,275.00000	1,996	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	1	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,074.00000	2,792	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,476.00000	3,758	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,676.00000	2,958	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,876.00000	2,158	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			20.00000	44	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,344.00000	1,086	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			2.00000	7	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,126.00000	1,848	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	1	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,924.00000	2,643	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,076.00000	3,358	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,276.00000	2,558	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			48.00000	93	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			972.00000	735	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,976.00000	3,258	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,176.00000	2,458	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	0	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			39.00000	80	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,063.00000	822	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			1.00000	2	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,625.00000	2,343	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	39.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,424.00000	3,142	39.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,876.00000	3,158	26.70	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,076.00000	2,358	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	0	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			31.00000	68	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,155.00000	909	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			4.00000	11	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,928.00000	1,653	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	1	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,724.00000	2,443	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,524.00000	3,242	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,176.00000	3,458	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,376.00000	2,658	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	0	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			788.00000	1,063	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			12.00000	5	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			10.00000	23	37.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,634.00000	1,365	37.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	39.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,224.00000	2,942	39.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,826.00000	3,108	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,026.00000	2,308	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	0	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			28.00000	61	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,202.00000	953	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			4.00000	10	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,978.00000	1,702	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	1	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,774.00000	2,493	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,574.00000	3,292	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,726.00000	3,008	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,926.00000	2,208	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	0	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	1	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,874.00000	2,593	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,674.00000	3,392	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,776.00000	3,058	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,976.00000	2,258	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	0	30.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	15.20	Call		3.00000	9	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put		2,027.00000	1,750	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call		0.00000	1	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put		2,824.00000	2,543	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call		3,076.00000	3,358	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call		3,126.00000	3,408	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call		2,326.00000	2,608	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put		0.00000	0	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call		9.00000	20	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put		1,683.00000	1,412	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call		1.00000	3	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put		2,475.00000	2,194	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call		2,926.00000	3,208	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call		2,126.00000	2,408	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put		0.00000	0	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call		35.00000	75	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put		1,109.00000	867	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call		5.00000	13	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put		1,879.00000	1,605	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		1.00000	1	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,675.00000	2,393	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		3,474.00000	3,192	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		3,924.00000	3,642	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,276.00000	2,558	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		0.00000	0	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,674.00000	3,392	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		4,474.00000	4,192	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		4,424.00000	4,142	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		2,526.00000	2,808	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		0.00000	0	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		1,727.00000	2,008	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		1.00000	0	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		1.00000	4	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		2,275.00000	1,996	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		3,874.00000	3,592	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		2,626.00000	2,908	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 16/03/2009 Currency Future	10.55	Put		0.00000	0	27.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,826.00000	2,108	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		0.00000	0	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		2.00000	6	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,176.00000	1,898	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		0.00000	1	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,974.00000	2,692	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		3,676.00000	3,958	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,876.00000	3,158	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,279.00000	1,559	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		3.00000	1	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		0.00000	1	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,724.00000	2,443	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call		3,776.00000	4,058	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call		3,576.00000	3,858	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,776.00000	3,058	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Call		0.00000	3,508	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Call		0.00000	2,708	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Put		0.00000	0	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		0.00000	1,908	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		0.00000	0	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Call		0.00000	419	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Put		0.00000	111	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Call		0.00000	117	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Put		0.00000	609	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Call		0.00000	26	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Put		0.00000	1,317	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Call		0.00000	3	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Put		0.00000	2,095	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Call		0.00000	0	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Put		0.00000	2,892	39.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.71230	13.42150		28.16	10,284,225.00	750	4,981.00
€ / R On 12/06/2009 Currency Future	13.40	Call		739.00000	926	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		717.00000	613	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		758.00000	947	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		687.00000	584	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		701.00000	884	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		780.00000	671	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		883.00000	1,115	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.05	Put		511.00000	453	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		995.00000	1,242	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		423.00000	380	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		906.00000	1,146	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		485.00000	434	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		883.00000	1,115	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		511.00000	453	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		860.00000	1,085	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		538.00000	473	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		838.00000	1,055	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		567.00000	493	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		797.00000	997	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		626.00000	535	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		838.00000	1,055	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		567.00000	493	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		817.00000	1,026	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		596.00000	513	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		965.00000	1,210	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		443.00000	397	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		1,025.00000	1,275	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		404.00000	363	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		720.00000	904	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		748.00000	642	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		650.00000	823	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		878.00000	760	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		634.00000	803	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		912.00000	791	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		650.00000	823	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		878.00000	760	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		603.00000	767	28.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		981.00000	854	28.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		564.00000	732	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,043.00000	920	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		667.00000	842	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		845.00000	730	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		634.00000	803	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		912.00000	791	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		778.00000	969	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		657.00000	556	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		935.00000	1,178	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		464.00000	415	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		684.00000	863	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		812.00000	700	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		546.00000	715	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,074.00000	953	29.01	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 12/06/2009 Currency Future	14.00	Call			528.00000	699	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,106.00000	987	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			493.00000	668	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,171.00000	1,056	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			332.00000	475	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,561.00000	1,413	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			320.00000	460	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,599.00000	1,448	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			414.00000	574	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,342.00000	1,212	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			476.00000	649	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,205.00000	1,086	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			583.00000	749	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,012.00000	887	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			667.00000	842	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			845.00000	730	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			684.00000	863	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			812.00000	700	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			778.00000	969	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			657.00000	556	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			603.00000	767	28.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			981.00000	854	28.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			739.00000	926	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			717.00000	613	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			493.00000	668	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,171.00000	1,056	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			371.00000	523	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,450.00000	1,311	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			275.00000	404	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,754.00000	1,592	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			218.00000	330	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,996.00000	1,817	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			429.00000	592	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,307.00000	1,180	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			460.00000	629	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,238.00000	1,117	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			965.00000	1,210	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			443.00000	397	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,057.00000	1,309	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			385.00000	347	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,364.00000	1,633	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			242.00000	221	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,328.00000	1,595	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			256.00000	233	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,401.00000	1,672	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.25	Put		229.00000	209	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,328.00000	1,595	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		256.00000	233	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,188.00000	1,448	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		316.00000	286	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1,222.00000	1,484	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		300.00000	272	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1,121.00000	1,377	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		350.00000	315	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,553.00000	1,829	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		182.00000	167	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		1,257.00000	1,521	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		285.00000	258	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		1,438.00000	1,710	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		217.00000	198	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,514.00000	1,789	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		193.00000	177	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,476.00000	1,750	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		204.00000	187	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,838.00000	2,121	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		116.00000	109	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,754.00000	2,036	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		133.00000	124	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,672.00000	1,952	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		151.00000	140	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,592.00000	1,870	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		171.00000	158	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,292.00000	1,558	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		270.00000	245	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,796.00000	2,079	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		124.00000	116	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,713.00000	1,994	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		142.00000	132	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,632.00000	1,911	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		161.00000	149	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,188.00000	1,448	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		316.00000	286	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,514.00000	1,789	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		193.00000	177	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,154.00000	1,413	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		333.00000	300	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		1,089.00000	1,343	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		367.00000	331	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,553.00000	1,829	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		182.00000	167	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.15	Call			1,476.00000	1,750	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			204.00000	187	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,880.00000	2,164	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			109.00000	102	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,713.00000	1,994	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			142.00000	132	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,121.00000	1,377	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			350.00000	315	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			995.00000	1,242	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			423.00000	380	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,154.00000	1,413	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			333.00000	300	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,364.00000	1,633	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			242.00000	221	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,292.00000	1,558	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			270.00000	245	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,025.00000	1,275	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			404.00000	363	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			618.00000	785	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			946.00000	822	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			564.00000	732	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,043.00000	920	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			444.00000	611	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,273.00000	1,148	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			385.00000	540	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,414.00000	1,277	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			358.00000	507	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,486.00000	1,344	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			308.00000	446	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,637.00000	1,483	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			286.00000	417	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,714.00000	1,555	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			265.00000	391	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,793.00000	1,628	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			245.00000	365	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,873.00000	1,703	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			399.00000	557	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,378.00000	1,244	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			345.00000	491	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,524.00000	1,379	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			429.00000	592	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,307.00000	1,180	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			399.00000	557	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,378.00000	1,244	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			345.00000	491	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Put		1,524.00000	1,379	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		297.00000	431	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,676.00000	1,519	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		255.00000	378	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		1,833.00000	1,665	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		235.00000	353	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		1,914.00000	1,741	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		201.00000	308	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,079.00000	1,895	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		185.00000	287	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,164.00000	1,975	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		170.00000	267	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,249.00000	2,055	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		157.00000	249	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,335.00000	2,137	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		297.00000	431	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,676.00000	1,519	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		275.00000	404	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,754.00000	1,592	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		201.00000	308	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,079.00000	1,895	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		510.00000	683	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,139.00000	1,021	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		860.00000	1,085	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		538.00000	473	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		510.00000	683	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,139.00000	1,021	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		476.00000	649	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,205.00000	1,086	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		460.00000	629	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,238.00000	1,117	29.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.91910	13.62140		27.51	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,042.00000	1,233	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,021.00000	914	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,061.00000	1,253	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		990.00000	884	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		1,005.00000	1,192	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,084.00000	973	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,177.00000	1,410	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		806.00000	741	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,307.00000	1,556	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		685.00000	637	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,197.00000	1,439	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		776.00000	720	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,224.00000	1,467	26.55	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.15	Put			752.00000	698	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,158.00000	1,382	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			836.00000	763	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1,139.00000	1,355	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			868.00000	786	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,121.00000	1,327	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			899.00000	808	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,158.00000	1,382	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			836.00000	763	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,121.00000	1,327	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			899.00000	808	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,279.00000	1,526	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			707.00000	657	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,100.00000	1,301	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			929.00000	832	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			988.00000	1,172	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,116.00000	1,003	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,024.00000	1,212	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,052.00000	943	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			937.00000	1,115	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,216.00000	1,096	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			937.00000	1,115	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,216.00000	1,096	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			921.00000	1,097	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,250.00000	1,128	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			954.00000	1,133	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,182.00000	1,064	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			906.00000	1,079	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,284.00000	1,160	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			866.00000	1,044	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,344.00000	1,225	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			971.00000	1,153	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,149.00000	1,033	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,081.00000	1,274	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			959.00000	855	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,251.00000	1,496	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			730.00000	677	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			827.00000	1,011	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,406.00000	1,292	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			609.00000	775	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,837.00000	1,706	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			971.00000	1,153	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,149.00000	1,033	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			866.00000	1,044	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,344.00000	1,225	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call		790.00000	980	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,469.00000	1,360	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		754.00000	939	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,533.00000	1,420	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		720.00000	901	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,598.00000	1,482	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		686.00000	863	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,665.00000	1,544	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,042.00000	1,233	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,021.00000	914	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		790.00000	980	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,469.00000	1,360	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		754.00000	939	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,533.00000	1,420	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,484.00000	1,743	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		563.00000	524	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,423.00000	1,679	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		602.00000	560	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,364.00000	1,617	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		643.00000	598	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,061.00000	1,253	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		990.00000	884	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		885.00000	1,061	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,314.00000	1,192	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		846.00000	1,028	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,375.00000	1,258	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		808.00000	995	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,437.00000	1,326	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,251.00000	1,496	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		730.00000	677	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,364.00000	1,617	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		643.00000	598	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,394.00000	1,648	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		622.00000	579	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,335.00000	1,586	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		664.00000	617	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,139.00000	1,355	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		868.00000	786	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		954.00000	1,133	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,182.00000	1,064	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			14.09860	13.79860		0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		606.00000	870	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		58.00000	22	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		13.00000	37	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		1,064.00000	789	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
AL13 On 07/05/2009 Index Future		242.78800	242.99900		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future		296.21700	294.28200		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future		303.90100	301.91800		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future		291.45100	289.48100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		126.19400	125.52800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		129.46800	128.78500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		132.25100	131.55200		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		298.09250	296.23300		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi		305.82500	303.91950		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		312.40100	310.44900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		337.69000	337.69000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		346.19600	346.19600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		354.70200	354.70200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.79700	7.77200		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.79500	8.86300		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.21900	8.25200		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.56500	8.62600		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.85200	8.92200		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.70300	8.78000		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.64900	8.72600		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		8.11400	8.05800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.03000	6.99800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.92100	6.91600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.55200	7.53800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.54900	7.55500		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
JN05 On 07/05/2009 jNote				8.17300	8.23700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote				8.22000	8.29100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote				8.46800	8.55000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote				8.47500	8.56200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod				10.62200	10.62200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod				10.17700	10.17200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod				9.84900	9.82700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod				9.98700	9.95700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				286.06500	283.84000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				293.48600	291.20500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				299.79700	297.46200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.24800	6.17300		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,925.00000	3,827	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				5.71800	5.62700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,264.00000	4,169	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	7	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,512.00000	4,416	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,295.00000	1,294	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			74.00000	73	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future				7.76200	7.87500		12.40	0.00	0	10,301.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,247.00000	1,436	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,916.00000	4,452	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			368.00000	439	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,622.00000	8,040	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,927.00000	7,463	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			651.00000	534	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future				7.70800	7.82800		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,244.00000	9,753	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,629.00000	1,467	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future				7.71600	7.84300		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,417.00000	4,731	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,274.00000	5,904	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future				7.74100	7.87600		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,012.00000	6,362	12.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 04/02/2010 Bond Future	7.75	Put		6,662.00000	6,316	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.16300	8.28500		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call		4,102.00000	4,646	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		7,167.00000	6,413	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		9,750.00000	10,672	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,545.00000	2,168	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		445.00000	538	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		21,703.00000	20,498	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.12200	8.24700		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call		5,040.00000	5,537	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		13,298.00000	12,468	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call		13,208.00000	14,079	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,656.00000	5,201	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.12000	8.24900		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		7,973.00000	8,551	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		16,182.00000	15,402	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		15,435.00000	16,305	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		7,960.00000	7,472	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.13100	8.26400		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		13,055.00000	13,812	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		13,200.00000	12,571	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		1,098.00000	1,091	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		631.00000	625	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.69000	7.79200		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		6,758.00000	7,170	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		317.00000	260	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.57900	7.68800		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		7,767.00000	8,147	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,095.00000	989	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.54200	7.65700		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		3,888.00000	4,128	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,563.00000	4,309	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.53000	7.65300		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,520.00000	4,771	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,150.00000	4,895	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.21600	8.32800		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,299.00000	5,763	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,425.00000	1,223	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.15400	8.27100		17.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/08/2009 Bond Future	9.25	Call			8,038.00000	8,507	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,549.00000	2,335	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.15300		8.27600		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,094.00000	4,378	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,631.00000	8,213	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.17400		8.30300		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,981.00000	7,351	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,554.00000	7,206	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.24300		8.36500		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,632.00000	5,119	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,202.00000	1,902	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,663.00000	1,910	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,715.00000	5,174	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,610.00000	6,152	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,644.00000	1,400	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.19100		8.31800		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,585.00000	9,137	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,907.00000	2,651	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.19100		8.32300		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,446.00000	4,779	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,741.00000	9,248	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.20900		8.34600		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,297.00000	7,730	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,192.00000	7,785	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.60700		7.71000		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,171.00000	5,507	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			355.00000	294	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.47600		7.58600		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,925.00000	2,081	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,119.00000	3,867	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,764.00000	7,088	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			843.00000	759	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.42300		7.54100		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,405.00000	3,615	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,550.00000	3,342	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.39700		7.52400		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,958.00000	4,176	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,038.00000	3,830	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.27900		8.40100		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,675.00000	6,222	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,836.00000	1,574	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/08/2009 Bond Future			8.23300		8.36000		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,785.00000	9,347	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,210.00000	2,938	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.23300		8.36400		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,585.00000	4,924	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,363.00000	9,856	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.25000		8.38600		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,686.00000	8,136	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,551.00000	8,136	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.30400		8.42500		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,723.00000	5,221	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,551.00000	2,221	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.29200		8.41700		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,840.00000	9,403	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,467.00000	3,183	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.33600		8.46500		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,157.00000	5,524	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,061.00000	9,569	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.42500		8.56100		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,515.00000	8,989	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,911.00000	8,499	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.95800		8.10000		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,242.00000	10,246	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,688.00000	1,384	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.92300		8.06700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,901.00000	11,781	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,031.00000	4,578	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.91700		8.06400		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,637.00000	7,223	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,653.00000	13,879	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,774.00000	6,306	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,506.00000	15,679	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.92100		8.07200		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,412.00000	10,101	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,898.00000	14,194	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,135.00000	21,193	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,278.00000	4,943	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			294.29400		292.44700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			301.92700		300.03500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			308.42000		306.48100		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
ZAAD On 16/03/2009 Currency Future			6.81870	6.75790		28.55	0.00	0	13,035.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		133.00000	160	27.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		125.00000	92	27.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		156.00000	187	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		98.00000	68	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		213.00000	251	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		55.00000	32	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		293.00000	340	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		35.00000	21	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		340.00000	388	28.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		32.00000	19	28.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		247.00000	295	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		39.00000	26	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		247.00000	295	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		39.00000	26	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		182.00000	217	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		74.00000	48	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		213.00000	251	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		55.00000	32	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		182.00000	217	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		74.00000	48	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		156.00000	187	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		98.00000	68	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		97.00000	119	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		190.00000	150	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		114.00000	138	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		156.00000	119	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		72.00000	88	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		264.00000	219	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		83.00000	102	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		226.00000	183	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		72.00000	88	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		264.00000	219	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		114.00000	138	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		156.00000	119	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		61.00000	75	32.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		303.00000	257	32.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		52.00000	63	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		344.00000	295	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		83.00000	102	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		226.00000	183	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		3.00000	3	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		895.00000	835	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		1.00000	1	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,043.00000	983	34.59	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	7.50	Call		6.00000	8	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		748.00000	689	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		18.00000	23	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		560.00000	504	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		36.00000	44	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		428.00000	376	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		43.00000	53	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		385.00000	334	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		435.00000	482	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		27.00000	13	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		523.00000	575	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		15.00000	6	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		478.00000	528	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		20.00000	9	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		387.00000	437	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		29.00000	18	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		340.00000	388	28.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		32.00000	19	28.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		52.00000	63	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		344.00000	295	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		569.00000	623	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		11.00000	4	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		387.00000	437	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		29.00000	18	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		36.00000	44	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		428.00000	376	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		29.00000	37	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		471.00000	418	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		18.00000	23	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		560.00000	504	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		11.00000	14	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		653.00000	595	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		23.00000	29	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		515.00000	461	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		14.00000	18	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		606.00000	549	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		663.00000	720	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		6.00000	2	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		569.00000	623	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		11.00000	4	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		859.00000	919	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		1.00000	0	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		760.00000	819	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		3.00000	1	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		810.00000	869	31.09	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	5.95	Put		2.00000	0	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		712.00000	770	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		4.00000	1	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		616.00000	671	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		8.00000	3	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		616.00000	671	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		8.00000	3	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		29.00000	37	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		471.00000	418	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		11.00000	14	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		653.00000	595	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		8.00000	11	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		700.00000	642	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		5.00000	6	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		797.00000	737	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		3.00000	5	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		846.00000	786	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		2.00000	3	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		944.00000	884	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	1	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,143.00000	1,082	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	1	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,143.00000	1,082	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,242.00000	1,182	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,342.00000	1,281	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,442.00000	1,381	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		1.00000	2	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		993.00000	933	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		1.00000	1	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,093.00000	1,032	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,192.00000	1,132	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,292.00000	1,232	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		43.00000	53	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		385.00000	334	33.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.91280	6.84930		28.04	0.00	0	1,470.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		391.00000	426	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		391.00000	363	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		410.00000	447	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		360.00000	334	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		450.00000	489	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.70	Put		301.00000	277	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		522.00000	564	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		222.00000	202	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		549.00000	593	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		200.00000	180	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		496.00000	538	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		247.00000	225	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		472.00000	513	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		273.00000	250	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		430.00000	468	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		330.00000	305	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		472.00000	513	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		273.00000	250	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		450.00000	489	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		301.00000	277	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		410.00000	447	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		360.00000	334	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		355.00000	388	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		455.00000	425	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		355.00000	388	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		455.00000	425	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		372.00000	406	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		423.00000	394	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		391.00000	426	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		391.00000	363	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		323.00000	354	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		524.00000	491	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		338.00000	371	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		489.00000	458	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		372.00000	406	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		423.00000	394	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		308.00000	339	29.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		559.00000	526	29.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		295.00000	324	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		595.00000	561	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		323.00000	354	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		524.00000	491	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		295.00000	324	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		595.00000	561	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		131.00000	152	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,082.00000	1,039	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		114.00000	133	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,165.00000	1,120	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		172.00000	197	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		923.00000	884	30.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.40	Call			224.00000	252	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			774.00000	739	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			270.00000	297	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			670.00000	634	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			282.00000	310	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			633.00000	597	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			522.00000	564	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			222.00000	202	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			578.00000	626	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			179.00000	163	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			611.00000	661	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			162.00000	148	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			611.00000	661	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			162.00000	148	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			681.00000	733	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			132.00000	120	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			282.00000	310	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			633.00000	597	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			254.00000	284	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			704.00000	672	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			224.00000	252	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			774.00000	739	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			197.00000	223	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			847.00000	810	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			238.00000	268	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			739.00000	705	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			210.00000	237	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			810.00000	775	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			755.00000	809	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			106.00000	96	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			915.00000	972	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			65.00000	59	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			833.00000	889	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			84.00000	76	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			755.00000	809	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			106.00000	96	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			681.00000	733	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			132.00000	120	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			874.00000	930	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			74.00000	67	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			794.00000	848	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			94.00000	85	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			718.00000	770	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			118.00000	108	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			646.00000	696	25.13	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	6.35	Put		146.00000	133	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		794.00000	848	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		94.00000	85	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		184.00000	210	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		885.00000	847	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		161.00000	185	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		962.00000	922	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		254.00000	284	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		704.00000	672	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		151.00000	173	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,001.00000	960	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		151.00000	173	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,001.00000	960	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		131.00000	152	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,082.00000	1,039	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		114.00000	133	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,165.00000	1,120	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		99.00000	116	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,250.00000	1,203	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		85.00000	101	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,336.00000	1,288	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		74.00000	87	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,424.00000	1,374	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		63.00000	76	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,514.00000	1,463	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		74.00000	87	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,424.00000	1,374	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		184.00000	210	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		885.00000	847	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		578.00000	626	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		179.00000	163	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.98710	6.91950		27.67	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		553.00000	590	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		534.00000	503	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		573.00000	610	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		503.00000	473	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		611.00000	651	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		442.00000	414	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		652.00000	693	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		382.00000	356	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		673.00000	715	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		354.00000	328	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		631.00000	671	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		411.00000	384	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		631.00000	671	26.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Put		411.00000	384	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		593.00000	631	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		473.00000	444	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		652.00000	693	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		382.00000	356	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		535.00000	571	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		565.00000	534	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		500.00000	535	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		631.00000	598	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		517.00000	553	27.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		598.00000	565	27.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		535.00000	571	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		565.00000	534	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		500.00000	535	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		631.00000	598	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		468.00000	502	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		699.00000	665	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		484.00000	518	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		664.00000	631	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		484.00000	518	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		664.00000	631	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		722.00000	775	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		302.00000	288	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		454.00000	486	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		734.00000	699	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		426.00000	457	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		806.00000	770	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		752.00000	807	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		282.00000	270	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		697.00000	745	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		327.00000	308	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		468.00000	502	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		699.00000	665	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		439.00000	471	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		770.00000	734	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		815.00000	872	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		246.00000	235	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		752.00000	807	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		282.00000	270	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		593.00000	631	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		473.00000	444	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		426.00000	457	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		806.00000	770	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		391.00000	430	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		871.00000	843	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.90	Call		553.00000	590	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		534.00000	503	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		454.00000	486	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		734.00000	699	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		391.00000	430	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		871.00000	843	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		359.00000	396	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		939.00000	909	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		408.00000	443	29.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		839.00000	806	29.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		374.00000	413	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		905.00000	876	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		343.00000	380	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		974.00000	943	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		848.00000	905	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		229.00000	218	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		783.00000	839	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		264.00000	252	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		882.00000	940	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		212.00000	203	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		697.00000	745	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		327.00000	308	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		783.00000	839	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		264.00000	252	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.04780	6.97870		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		350.00000	411	0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		21.00000	13	0.00	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>5,798,689,625.30</b>	<b>40,941</b>	<b>454,938.00</b>
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<b>Grand Total:</b>							<b>5,798,689,625.30</b>	<b>40,941</b>	<b>454,938.00</b>
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