



Daily MTM Report

Daily summary for 11/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			16.72500	16.72500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.79000	6.80500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.91000	7.88000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.31000	8.27000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.90000	7.86500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.34500	8.31000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.35000	8.31000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.82000	7.78500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.35500	8.32000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.37600	8.34400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.07500	8.02000			0.00	0	0.00

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

Derivatives

\$ / R On 16/03/2009 Currency Future			10.14340	10.35050		28.28	538,705,830.60	53,109	91,150.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		164.00000	69	31.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		163.00000	276	31.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		85.00000	32	35.44	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		335.00000	488	35.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		126.00000	47	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		226.00000	354	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		111.00000	41	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		260.00000	398	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		144.00000	57	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		193.00000	314	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		268.00000	131	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		67.00000	137	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		482.00000	287	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		31.00000	44	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		391.00000	208	26.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		40.00000	65	26.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		347.00000	177	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		46.00000	84	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		237.00000	112	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		87.00000	168	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		185.00000	81	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		135.00000	238	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		164.00000	69	31.41	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		163.00000	276	31.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		306.00000	152	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		56.00000	109	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		268.00000	131	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		67.00000	137	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		436.00000	242	25.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		36.00000	49	25.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		623.00000	423	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		22.00000	29	32.55	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		719.00000	515	34.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		18.00000	22	34.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		575.00000	378	31.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		25.00000	34	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.10	Call			306.00000	152	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			56.00000	109	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			210.00000	95	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			110.00000	202	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			144.00000	57	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			193.00000	314	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			347.00000	177	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			46.00000	84	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			2.00000	0	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,951.00000	2,157	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			528.00000	334	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			28.00000	40	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			237.00000	112	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			87.00000	168	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			185.00000	81	30.67	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			135.00000	238	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			43.00000	16	41.97	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			593.00000	773	41.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			30.00000	12	46.33	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			779.00000	968	46.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			36.00000	14	44.15	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			685.00000	870	44.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			482.00000	287	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			31.00000	44	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			528.00000	334	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			28.00000	40	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			767.00000	562	36.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			16.00000	19	36.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			864.00000	658	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			13.00000	14	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			815.00000	610	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			15.00000	16	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			767.00000	562	36.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			16.00000	19	36.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			85.00000	32	35.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			335.00000	488	35.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			97.00000	36	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			297.00000	443	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			66.00000	25	37.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			416.00000	582	37.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			48.00000	18	40.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			548.00000	725	40.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			39.00000	15	43.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			639.00000	822	43.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			74.00000	28	36.53	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 16/03/2009 Currency Future	10.65	Put			374.00000	535	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			59.00000	22	38.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			459.00000	629	38.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			19.00000	8	52.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,068.00000	1,264	52.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			17.00000	7	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,117.00000	1,314	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			14.00000	4	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,264.00000	1,461	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,451.00000	2,243	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,057.00000	852	43.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			6.00000	8	43.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			670.00000	469	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			20.00000	25	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			960.00000	754	40.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			10.00000	11	40.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,154.00000	949	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			4.00000	6	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,601.00000	1,394	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,551.00000	1,344	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,751.00000	1,543	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,751.00000	1,543	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,801.00000	1,593	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,951.00000	1,743	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,901.00000	1,693	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,851.00000	1,643	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,051.00000	1,843	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,801.00000	1,593	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,301.00000	2,093	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,201.00000	1,993	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,101.00000	1,893	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	44.26	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 16/03/2009 Currency Future	8.35	Call			2,001.00000	1,793	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,701.00000	1,494	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,501.00000	1,294	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	1	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,001.00000	1,793	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,901.00000	1,693	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,501.00000	1,294	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	1	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,401.00000	1,195	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			1.00000	1	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,351.00000	2,143	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,251.00000	2,043	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,151.00000	1,943	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,651.00000	1,444	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,251.00000	2,043	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,151.00000	1,943	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,651.00000	1,444	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,551.00000	1,344	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,451.00000	1,244	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	1	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,301.00000	2,093	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,201.00000	1,993	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,701.00000	1,494	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,051.00000	1,843	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,352.00000	1,145	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			1.00000	2	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,253.00000	1,047	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			2.00000	3	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,154.00000	949	44.26	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 16/03/2009 Currency Future	9.20	Put			4.00000	6	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,253.00000	1,047	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			2.00000	3	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			960.00000	754	40.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			10.00000	11	40.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			670.00000	469	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			20.00000	25	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,451.00000	1,244	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	1	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,057.00000	852	43.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			6.00000	8	43.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			575.00000	378	31.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			25.00000	34	31.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,008.00000	803	41.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			8.00000	10	41.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			913.00000	706	39.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			12.00000	12	39.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			436.00000	242	25.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			36.00000	49	25.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			97.00000	36	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			297.00000	443	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			74.00000	28	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			374.00000	535	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			33.00000	13	45.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			732.00000	919	45.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			27.00000	11	47.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			827.00000	1,017	47.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			53.00000	20	39.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			503.00000	677	39.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			43.00000	16	41.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			593.00000	773	41.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			53.00000	20	39.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			503.00000	677	39.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			25.00000	10	48.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			875.00000	1,067	48.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			22.00000	9	50.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			971.00000	1,165	50.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			22.00000	9	50.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			971.00000	1,165	50.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			16.00000	6	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,166.00000	1,363	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			12.00000	3	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,361.00000	1,559	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			9.00000	2	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,458.00000	1,659	53.96	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	11.90	Call			6.00000	1	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,556.00000	1,758	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			4.00000	1	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,654.00000	1,857	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			33.00000	13	45.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			732.00000	919	45.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			27.00000	11	47.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			827.00000	1,017	47.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			23.00000	9	49.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			923.00000	1,116	49.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			20.00000	8	51.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,020.00000	1,215	51.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			15.00000	5	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,215.00000	1,412	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			14.00000	3	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,313.00000	1,510	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			10.00000	2	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,410.00000	1,609	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			7.00000	2	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,507.00000	1,708	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			9.00000	2	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,458.00000	1,659	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			30.00000	12	46.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			779.00000	968	46.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			48.00000	18	40.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			548.00000	725	40.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			815.00000	610	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			15.00000	16	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,105.00000	901	44.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			5.00000	8	44.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			913.00000	706	39.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			12.00000	12	39.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,203.00000	998	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			3.00000	4	44.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,008.00000	803	41.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			8.00000	10	41.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			719.00000	515	34.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			18.00000	22	34.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			14.00000	4	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,264.00000	1,461	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			20.00000	8	51.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,020.00000	1,215	51.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			14.00000	3	53.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,313.00000	1,510	53.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.34080		10.55050		28.83	651,366,992.00	62,990	99,583.00

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	10.55	Call			648.00000	524	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			648.00000	733	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			560.00000	445	30.52	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			809.00000	904	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			222.00000	152	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,671.00000	1,811	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			107.00000	67	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,357.00000	2,526	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			593.00000	478	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			743.00000	837	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			611.00000	493	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			710.00000	802	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			629.00000	508	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			679.00000	767	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			750.00000	615	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			499.00000	574	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			871.00000	720	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			370.00000	429	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			820.00000	676	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			419.00000	485	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			795.00000	655	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			445.00000	514	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			795.00000	655	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			445.00000	514	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			708.00000	577	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			558.00000	636	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			688.00000	558	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			588.00000	668	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			668.00000	541	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			617.00000	700	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			772.00000	636	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			471.00000	545	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			845.00000	697	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			394.00000	456	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			925.00000	769	27.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			325.00000	378	27.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			990.00000	822	26.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			290.00000	331	26.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			898.00000	744	27.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			347.00000	403	27.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			750.00000	615	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			499.00000	574	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			729.00000	595	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			528.00000	605	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			708.00000	577	29.03	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 12/06/2009 Currency Future	10.40	Put		558.00000	636	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		611.00000	493	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		710.00000	802	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		1,058.00000	878	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		257.00000	287	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,092.00000	911	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		242.00000	270	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		1,024.00000	849	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		273.00000	309	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		871.00000	720	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		370.00000	429	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		729.00000	595	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		528.00000	605	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		629.00000	508	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		679.00000	767	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		648.00000	524	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		648.00000	733	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		528.00000	410	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		878.00000	969	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		477.00000	362	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		976.00000	1,071	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		442.00000	332	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,042.00000	1,141	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		544.00000	427	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		843.00000	936	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		560.00000	445	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		809.00000	904	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		513.00000	393	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		913.00000	1,003	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		379.00000	279	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,178.00000	1,288	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		297.00000	212	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,397.00000	1,522	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		285.00000	203	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,435.00000	1,562	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		252.00000	176	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,551.00000	1,685	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		425.00000	318	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,075.00000	1,177	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		544.00000	427	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		843.00000	936	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		1,237.00000	1,048	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		187.00000	208	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		957.00000	795	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		307.00000	354	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,164.00000	978	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			213.00000	237	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,024.00000	849	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			273.00000	309	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,313.00000	1,121	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			163.00000	181	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,683.00000	1,480	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			82.00000	89	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,683.00000	1,480	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			82.00000	89	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,814.00000	1,609	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			63.00000	68	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,859.00000	1,653	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			58.00000	62	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,904.00000	1,698	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			53.00000	57	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,995.00000	1,788	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			44.00000	47	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,949.00000	1,742	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			48.00000	52	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,133.00000	1,925	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			33.00000	34	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,949.00000	1,742	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			48.00000	52	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,770.00000	1,566	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			69.00000	75	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,322.00000	2,113	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			22.00000	22	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,227.00000	2,019	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			27.00000	28	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,040.00000	1,833	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			40.00000	42	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,597.00000	1,396	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			97.00000	106	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,514.00000	1,315	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			113.00000	124	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,274.00000	2,066	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			24.00000	25	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,180.00000	1,972	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			30.00000	31	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,087.00000	1,879	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			36.00000	38	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,726.00000	1,523	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			75.00000	82	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,640.00000	1,438	26.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.00	Put		89.00000	97	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,555.00000	1,355	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		105.00000	115	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		2,514.00000	2,305	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		14.00000	14	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call		2,418.00000	2,208	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put		17.00000	18	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2,040.00000	1,833	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		40.00000	42	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		2,133.00000	1,925	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		33.00000	34	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,370.00000	2,161	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		19.00000	20	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		2,180.00000	1,972	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		30.00000	31	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,726.00000	1,523	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		75.00000	82	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,995.00000	1,788	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		44.00000	47	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,904.00000	1,698	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		53.00000	57	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,814.00000	1,609	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		63.00000	68	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,555.00000	1,355	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		105.00000	115	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,472.00000	1,275	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		122.00000	134	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,392.00000	1,197	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		141.00000	156	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,472.00000	1,275	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		122.00000	134	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,092.00000	911	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		242.00000	270	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		1,164.00000	978	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		213.00000	237	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,392.00000	1,197	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		141.00000	156	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		845.00000	697	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		394.00000	456	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,313.00000	1,121	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		163.00000	181	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		957.00000	795	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		307.00000	354	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,200.00000	1,013	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		200.00000	222	26.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,128.00000	944	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			227.00000	253	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			820.00000	676	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			419.00000	485	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			576.00000	463	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			775.00000	872	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			442.00000	332	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,042.00000	1,141	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			409.00000	305	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,109.00000	1,214	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			495.00000	377	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			944.00000	1,037	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			459.00000	347	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,009.00000	1,106	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			528.00000	410	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			878.00000	969	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			459.00000	347	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,009.00000	1,106	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			394.00000	292	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,143.00000	1,251	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			364.00000	267	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,213.00000	1,326	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			336.00000	244	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,286.00000	1,403	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			310.00000	222	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,359.00000	1,482	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			350.00000	255	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,249.00000	1,364	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			323.00000	233	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,322.00000	1,442	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			274.00000	193	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,473.00000	1,603	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			231.00000	160	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,631.00000	1,769	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			212.00000	145	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,712.00000	1,854	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			194.00000	131	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,794.00000	1,940	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			178.00000	119	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,878.00000	2,028	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			263.00000	184	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,512.00000	1,644	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			241.00000	168	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,591.00000	1,727	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			203.00000	138	30.52	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	12.10	Put		1,753.00000	1,897	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		323.00000	233	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,322.00000	1,442	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		212.00000	145	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,712.00000	1,854	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		394.00000	292	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,143.00000	1,251	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		364.00000	267	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,213.00000	1,326	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		477.00000	362	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		976.00000	1,071	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		379.00000	279	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,178.00000	1,288	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		925.00000	769	27.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		325.00000	378	27.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,128.00000	944	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		227.00000	253	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		990.00000	822	26.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		290.00000	331	26.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,352.00000	1,159	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		152.00000	168	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,275.00000	1,085	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		175.00000	194	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,200.00000	1,013	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		200.00000	222	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.49070	10.70020		28.83	744,839.70	71	493.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		922.00000	787	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		922.00000	996	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		834.00000	704	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,084.00000	1,163	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		281.00000	208	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		2,581.00000	2,717	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		868.00000	739	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,018.00000	1,098	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		886.00000	754	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		985.00000	1,063	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		904.00000	770	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		953.00000	1,030	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,020.00000	877	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		770.00000	836	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,123.00000	976	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		623.00000	685	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,080.00000	937	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		680.00000	746	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,060.00000	916	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.35	Put		710.00000	776	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,001.00000	858	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		801.00000	867	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		961.00000	821	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		860.00000	931	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		941.00000	804	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		891.00000	963	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,040.00000	896	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		740.00000	806	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,101.00000	956	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		651.00000	715	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,168.00000	1,017	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		568.00000	627	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,256.00000	1,084	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		506.00000	543	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,145.00000	996	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		595.00000	656	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		981.00000	839	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		830.00000	899	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		961.00000	821	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		860.00000	931	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		868.00000	739	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,018.00000	1,098	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		981.00000	839	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		830.00000	899	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,080.00000	937	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		680.00000	746	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,123.00000	976	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		623.00000	685	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		1,317.00000	1,137	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		467.00000	496	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,286.00000	1,107	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		486.00000	517	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		1,226.00000	1,061	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		526.00000	570	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		711.00000	581	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,311.00000	1,390	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,349.00000	1,167	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		448.00000	476	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,286.00000	1,107	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		486.00000	517	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,479.00000	1,291	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		378.00000	401	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,413.00000	1,228	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		412.00000	437	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,349.00000	1,167	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			448.00000	476	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,040.00000	896	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			740.00000	806	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,512.00000	1,324	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			362.00000	383	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,445.00000	1,259	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			395.00000	419	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,380.00000	1,197	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			430.00000	456	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,197.00000	1,039	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			546.00000	598	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,060.00000	916	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			710.00000	776	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,547.00000	1,357	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			346.00000	366	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,413.00000	1,228	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			412.00000	437	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,168.00000	1,017	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			568.00000	627	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			851.00000	723	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,051.00000	1,133	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			818.00000	685	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,118.00000	1,195	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,145.00000	996	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			595.00000	656	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			802.00000	667	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,152.00000	1,226	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			767.00000	631	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,217.00000	1,291	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			886.00000	754	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			985.00000	1,063	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			802.00000	667	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,152.00000	1,226	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			730.00000	597	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,279.00000	1,357	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			851.00000	723	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,051.00000	1,133	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			787.00000	649	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,186.00000	1,258	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,197.00000	1,039	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			546.00000	598	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			787.00000	649	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,186.00000	1,258	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			748.00000	614	29.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,248.00000	1,323	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		941.00000	804	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		891.00000	963	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		767.00000	631	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,217.00000	1,291	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		694.00000	565	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,343.00000	1,424	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.61580	10.82580		29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,151.00000	1,018	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,125.00000	1,202	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		1,063.00000	937	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,287.00000	1,372	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		734.00000	642	33.17	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,208.00000	2,326	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,530.00000	1,371	27.28	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		604.00000	655	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,080.00000	953	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,254.00000	1,337	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,115.00000	985	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,189.00000	1,269	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,223.00000	1,089	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		997.00000	1,073	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,343.00000	1,199	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		818.00000	883	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,302.00000	1,160	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		876.00000	945	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,281.00000	1,142	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		906.00000	976	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,205.00000	1,070	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,029.00000	1,105	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,262.00000	1,124	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		936.00000	1,008	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,169.00000	1,035	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,093.00000	1,169	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,151.00000	1,018	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,125.00000	1,202	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,950.00000	1,766	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		324.00000	350	25.70	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,387.00000	1,239	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		761.00000	823	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,433.00000	1,281	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		707.00000	765	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,242.00000	1,106	29.20	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		966.00000	1,040	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1,186.00000	1,053	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,061.00000	1,137	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,456.00000	1,302	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		680.00000	737	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,480.00000	1,325	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		654.00000	709	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,433.00000	1,281	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		707.00000	765	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,322.00000	1,179	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		846.00000	914	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		607.00000	528	34.57	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		2,781.00000	2,912	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1,030.00000	907	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,354.00000	1,442	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1,046.00000	922	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,320.00000	1,406	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		983.00000	865	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,457.00000	1,549	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1,014.00000	893	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,388.00000	1,477	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		734.00000	642	33.17	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,208.00000	2,326	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		897.00000	788	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,672.00000	1,772	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		925.00000	813	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,599.00000	1,697	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		799.00000	699	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		1,973.00000	2,084	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		714.00000	624	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,288.00000	2,409	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		640.00000	557	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,615.00000	2,742	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		576.00000	501	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		2,951.00000	3,085	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		822.00000	720	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,896.00000	2,005	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		658.00000	573	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,532.00000	2,657	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		591.00000	514	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		2,866.00000	2,998	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,483.00000	2,284	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		157.00000	168	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2,020.00000	1,834	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		294.00000	318	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,635.00000	1,471	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		509.00000	555	26.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			776.00000	679	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,050.00000	2,164	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			562.00000	488	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,036.00000	3,172	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,566.00000	2,366	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			140.00000	150	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,091.00000	1,903	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			265.00000	288	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,690.00000	1,524	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			465.00000	508	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,387.00000	1,239	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			761.00000	823	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			953.00000	838	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,527.00000	1,623	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			676.00000	590	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,451.00000	2,574	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,243.00000	2,048	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			217.00000	233	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,816.00000	1,636	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			391.00000	420	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			846.00000	742	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,820.00000	1,926	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			521.00000	452	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,296.00000	3,436	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,166.00000	1,975	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			241.00000	259	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,752.00000	1,579	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			427.00000	463	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			695.00000	607	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,369.00000	2,491	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			591.00000	514	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,866.00000	2,998	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			509.00000	435	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,383.00000	3,519	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,322.00000	2,125	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			196.00000	210	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,882.00000	1,700	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			356.00000	384	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			871.00000	765	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,745.00000	1,849	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			623.00000	542	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,698.00000	2,827	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			534.00000	463	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,209.00000	3,348	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,402.00000	2,204	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Put		176.00000	188	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		1,581.00000	1,420	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		555.00000	604	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		754.00000	660	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,129.00000	2,245	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		640.00000	557	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,615.00000	2,742	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		548.00000	475	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		3,122.00000	3,260	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		2,282.00000	2,087	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		207.00000	221	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		1,849.00000	1,668	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		373.00000	402	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		1,505.00000	1,348	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		629.00000	682	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		858.00000	753	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		1,783.00000	1,887	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		724.00000	633	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,248.00000	2,367	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		615.00000	535	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		2,739.00000	2,869	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		528.00000	458	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,252.00000	3,392	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,736.00000	2,534	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		110.00000	118	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		2,243.00000	2,048	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		217.00000	233	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		846.00000	742	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		1,820.00000	1,926	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		2,823.00000	2,620	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		98.00000	104	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,882.00000	1,700	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		356.00000	384	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,868.00000	2,663	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		92.00000	97	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		2,362.00000	2,165	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		186.00000	199	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,916.00000	1,733	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		340.00000	367	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,555.00000	1,395	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		579.00000	630	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		1,063.00000	937	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,287.00000	1,372	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		884.00000	776	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,708.00000	1,810	31.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.25	Call			744.00000	651	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,168.00000	2,285	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			632.00000	550	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,656.00000	2,784	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,002.00000	2,796	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			76.00000	80	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,020.00000	1,834	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			294.00000	318	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			776.00000	679	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,050.00000	2,164	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,957.00000	2,751	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			81.00000	85	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,442.00000	2,244	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			167.00000	178	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,985.00000	1,799	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			309.00000	334	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,608.00000	1,445	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			532.00000	579	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,097.00000	969	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,221.00000	1,303	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			911.00000	800	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,635.00000	1,734	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			765.00000	670	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,089.00000	2,204	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			569.00000	494	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,993.00000	3,128	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,184.00000	2,977	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			58.00000	61	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,650.00000	2,449	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			125.00000	133	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			983.00000	865	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,457.00000	1,549	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,230.00000	3,022	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			54.00000	57	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,693.00000	2,491	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			117.00000	125	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,205.00000	2,011	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			229.00000	246	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,784.00000	1,607	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			408.00000	441	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			998.00000	879	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,422.00000	1,513	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			834.00000	731	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,858.00000	1,965	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,276.00000	3,068	24.94	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 14/12/2009 Currency Future	7.60	Put		50.00000	53	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		2,912.00000	2,707	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		86.00000	91	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,950.00000	1,766	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		324.00000	350	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		2,608.00000	2,407	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		132.00000	142	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		2,128.00000	1,939	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		253.00000	273	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,721.00000	1,551	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		445.00000	485	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1,410.00000	1,259	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		734.00000	794	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		968.00000	852	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,492.00000	1,586	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		810.00000	710	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		1,934.00000	2,044	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		686.00000	598	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,410.00000	2,532	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		503.00000	427	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,427.00000	3,561	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,166.00000	1,975	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		241.00000	259	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		822.00000	720	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,896.00000	2,005	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		479.00000	403	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,554.00000	3,688	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		497.00000	419	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,471.00000	3,603	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,205.00000	2,011	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		229.00000	246	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		834.00000	731	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,858.00000	1,965	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		704.00000	615	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,328.00000	2,450	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		515.00000	444	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,339.00000	3,478	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		462.00000	388	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,637.00000	3,772	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,780.00000	2,577	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		104.00000	111	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,650.00000	2,449	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		125.00000	133	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,736.00000	2,534	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		110.00000	118	25.02	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 14/12/2009 Currency Future	7.70	Call		3,184.00000	2,977	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		58.00000	61	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,868.00000	2,663	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		92.00000	97	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		2,525.00000	2,325	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		149.00000	159	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,555.00000	1,395	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		579.00000	630	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		884.00000	776	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,708.00000	1,810	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		632.00000	550	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,656.00000	2,784	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		454.00000	381	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		3,678.00000	3,815	35.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.73710	10.98830		29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,333.00000	1,167	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,345.00000	1,430	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,247.00000	1,088	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,509.00000	1,601	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,264.00000	1,103	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,476.00000	1,566	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		956.00000	824	32.13	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,268.00000	2,387	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,820.00000	1,633	27.60	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		682.00000	746	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,298.00000	1,134	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,410.00000	1,497	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,281.00000	1,119	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,442.00000	1,531	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,389.00000	1,218	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,251.00000	1,331	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,486.00000	1,310	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,098.00000	1,173	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,428.00000	1,254	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,189.00000	1,267	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,408.00000	1,236	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,220.00000	1,299	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,352.00000	1,184	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,313.00000	1,397	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,316.00000	1,151	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,377.00000	1,463	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,370.00000	1,201	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,282.00000	1,364	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,448.00000	1,272	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,159.00000	1,235	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 15/03/2010 Currency Future	10.60	Call			1,486.00000	1,310	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,098.00000	1,173	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,408.00000	1,236	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,220.00000	1,299	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,231.00000	1,073	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,543.00000	1,636	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,186.00000	1,032	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,638.00000	1,735	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,215.00000	1,058	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,576.00000	1,671	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,215.00000	1,058	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,576.00000	1,671	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,199.00000	1,044	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,611.00000	1,706	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,124.00000	975	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,785.00000	1,888	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,183.00000	1,029	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,645.00000	1,742	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,168.00000	1,015	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,680.00000	1,778	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,096.00000	949	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,857.00000	1,962	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,153.00000	1,002	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,715.00000	1,815	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,138.00000	988	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,750.00000	1,851	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,546.00000	1,370	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,007.00000	1,083	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,872.00000	1,683	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			634.00000	696	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,771.00000	1,585	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			732.00000	798	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,722.00000	1,539	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			784.00000	852	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,676.00000	1,495	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			837.00000	907	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,631.00000	1,451	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			893.00000	964	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,588.00000	1,410	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			949.00000	1,023	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			902.00000	775	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,463.00000	2,588	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,009.00000	1,815	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			521.00000	578	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,138.00000	988	30.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,750.00000	1,851	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		681.00000	562	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,393.00000	3,525	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		2,097.00000	1,899	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		459.00000	512	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,389.00000	1,218	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,251.00000	1,331	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		713.00000	591	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,275.00000	3,404	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		2,158.00000	1,958	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		420.00000	471	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		736.00000	611	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,197.00000	3,323	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		2,189.00000	1,988	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		401.00000	451	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,298.00000	1,134	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,410.00000	1,497	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		747.00000	621	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,159.00000	3,284	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		2,253.00000	2,050	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		365.00000	413	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		763.00000	642	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,075.00000	3,204	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,068.00000	925	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,930.00000	2,038	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		631.00000	517	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,592.00000	3,730	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,899.00000	1,709	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		610.00000	671	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		1,109.00000	962	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,821.00000	1,925	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,082.00000	937	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,893.00000	2,000	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		640.00000	526	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,552.00000	3,689	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,771.00000	1,585	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		732.00000	798	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,068.00000	925	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,930.00000	2,038	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,042.00000	901	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,004.00000	2,114	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,016.00000	878	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,078.00000	2,191	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		593.00000	484	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,754.00000	3,896	33.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,846.00000	1,658	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			658.00000	721	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,231.00000	1,073	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,543.00000	1,636	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,082.00000	937	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,893.00000	2,000	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,055.00000	913	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,967.00000	2,076	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			621.00000	508	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,633.00000	3,771	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,953.00000	1,761	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			565.00000	624	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			660.00000	544	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,472.00000	3,607	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,067.00000	1,871	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			479.00000	534	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,127.00000	1,929	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			439.00000	491	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			724.00000	601	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,236.00000	3,363	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,469.00000	2,246	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			281.00000	309	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,525.00000	1,350	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,037.00000	1,113	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			779.00000	663	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			2,991.00000	3,126	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,356.00000	2,146	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			318.00000	359	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,467.00000	1,291	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,128.00000	1,204	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,316.00000	1,151	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,377.00000	1,463	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,281.00000	1,119	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,442.00000	1,531	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			755.00000	631	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,117.00000	3,244	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,370.00000	1,201	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,282.00000	1,364	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,199.00000	1,044	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,611.00000	1,706	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			703.00000	581	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,314.00000	3,444	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,431.00000	2,212	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			293.00000	325	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,505.00000	1,330	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 15/03/2010 Currency Future	10.55	Put		1,067.00000	1,143	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,467.00000	1,291	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,128.00000	1,204	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		771.00000	652	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,033.00000	3,165	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,319.00000	2,113	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		331.00000	376	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		692.00000	571	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,353.00000	3,484	33.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			13.98560	14.35390		25.20	48,180,392.00	3,445	7,549.00
£ / R On 16/03/2009 Currency Future	14.35	Call		221.00000	91	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		217.00000	455	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		136.00000	73	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		382.00000	687	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		75.00000	31	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		821.00000	1,145	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		96.00000	57	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		592.00000	922	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		108.00000	66	46.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		504.00000	831	46.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		102.00000	64	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		548.00000	879	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		123.00000	70	43.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		419.00000	735	43.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		201.00000	86	35.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		247.00000	501	35.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		289.00000	108	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		135.00000	322	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		221.00000	91	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		217.00000	455	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		183.00000	82	37.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		279.00000	547	37.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		136.00000	73	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		382.00000	687	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		166.00000	79	38.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		312.00000	593	38.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		123.00000	70	43.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		419.00000	735	43.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		115.00000	68	44.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		461.00000	782	44.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		242.00000	96	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		188.00000	411	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		201.00000	86	35.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		247.00000	501	35.98	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 16/03/2009 Currency Future	14.30	Call			242.00000	96	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			188.00000	411	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			401.00000	139	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			97.00000	203	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			316.00000	114	28.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			112.00000	279	28.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			151.00000	75	40.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			347.00000	640	40.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			96.00000	57	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			592.00000	922	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			78.00000	35	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			774.00000	1,100	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			91.00000	51	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			637.00000	965	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			75.00000	31	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			821.00000	1,145	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			72.00000	27	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			868.00000	1,192	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			82.00000	40	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			728.00000	1,054	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			514.00000	200	23.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			60.00000	115	23.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			554.00000	234	24.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			50.00000	99	24.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			358.00000	122	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			104.00000	236	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			151.00000	75	40.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			347.00000	640	40.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			86.00000	45	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			682.00000	1,009	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			51.00000	18	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			997.00000	1,333	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			21.00000	7	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,317.00000	1,671	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			12.00000	3	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,508.00000	1,868	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			24.00000	8	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,270.00000	1,622	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			45.00000	16	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,041.00000	1,380	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			40.00000	14	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,086.00000	1,428	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			45.00000	16	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,041.00000	1,380	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			31.00000	10	47.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.50	Put			1,177.00000	1,525	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			51.00000	18	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			997.00000	1,333	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			28.00000	9	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,224.00000	1,573	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			7.00000	2	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,703.00000	2,066	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			19.00000	6	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,365.00000	1,720	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			24.00000	8	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,270.00000	1,622	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			14.00000	4	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,460.00000	1,818	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			4.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,850.00000	2,215	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			5.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,801.00000	2,166	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			11.00000	3	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,557.00000	1,917	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			7.00000	2	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,703.00000	2,066	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			3.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,949.00000	2,315	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,048.00000	2,415	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,048.00000	2,415	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			9.00000	3	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,605.00000	1,967	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			2.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,148.00000	2,515	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,497.00000	2,864	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,397.00000	2,765	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,846.00000	3,214	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,146.00000	3,514	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,696.00000	4,064	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,296.00000	4,664	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,446.00000	4,814	47.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,146.00000	4,514	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,596.00000	3,964	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,096.00000	4,464	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,596.00000	2,964	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			6.00000	2	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,752.00000	2,116	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,247.00000	2,615	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			8.00000	2	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,654.00000	2,017	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			40.00000	14	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,086.00000	1,428	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			64.00000	24	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			910.00000	1,238	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			35.00000	12	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,132.00000	1,476	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			102.00000	64	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			548.00000	879	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			91.00000	51	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			637.00000	965	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			57.00000	21	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			953.00000	1,285	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			14.00000	4	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,460.00000	1,818	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			11.00000	3	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,557.00000	1,917	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			78.00000	35	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			774.00000	1,100	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			72.00000	27	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			868.00000	1,192	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			28.00000	9	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,224.00000	1,573	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			16.00000	5	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,412.00000	1,769	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			12.00000	3	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,508.00000	1,868	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			21.00000	7	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,317.00000	1,671	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			4.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,850.00000	2,215	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			3.00000	1	47.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	16.30	Put			1,949.00000	2,315	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,347.00000	2,715	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			8.00000	2	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,654.00000	2,017	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			6.00000	2	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,752.00000	2,116	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,247.00000	2,615	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,447.00000	2,815	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			4.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,900.00000	2,265	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			3.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,999.00000	2,365	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			2.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,098.00000	2,465	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,197.00000	2,565	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,297.00000	2,665	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			11.00000	3	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,557.00000	1,917	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,696.00000	3,064	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,796.00000	3,164	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,896.00000	3,264	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,996.00000	3,364	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,796.00000	4,164	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,896.00000	4,264	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,996.00000	4,364	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,196.00000	4,564	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,296.00000	4,664	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,396.00000	4,764	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,496.00000	4,864	47.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	17.55	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,196.00000	3,564	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,296.00000	3,664	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,396.00000	3,764	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,496.00000	3,864	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,296.00000	3,664	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,496.00000	3,864	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,796.00000	4,164	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,996.00000	4,364	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,746.00000	4,114	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,846.00000	4,214	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,946.00000	4,314	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,046.00000	4,414	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,246.00000	4,614	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,346.00000	4,714	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,546.00000	4,914	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,096.00000	4,464	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,496.00000	4,864	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,596.00000	4,964	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,696.00000	5,064	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,796.00000	5,164	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,896.00000	5,264	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,196.00000	4,564	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	47.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	18.95	Put			4,596.00000	4,964	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,696.00000	5,064	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,246.00000	3,614	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,346.00000	3,714	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,446.00000	3,814	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,546.00000	3,914	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,646.00000	4,014	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,746.00000	3,114	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,946.00000	3,314	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,046.00000	3,414	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,447.00000	2,815	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,547.00000	2,914	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,646.00000	3,014	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,746.00000	3,114	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,246.00000	3,614	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			3.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,999.00000	2,365	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,497.00000	2,864	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			0.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,547.00000	2,914	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			16.00000	5	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,412.00000	1,769	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			12.00000	3	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,508.00000	1,868	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,197.00000	2,565	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			5.00000	1	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,801.00000	2,166	47.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			265.00000	102	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			161.00000	366	31.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	13.70	Call			682.00000	361	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			29.00000	75	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			596.00000	271	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			42.00000	85	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			437.00000	158	25.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			83.00000	172	25.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			866.00000	519	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			12.00000	34	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			773.00000	437	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			19.00000	51	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			596.00000	271	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			42.00000	85	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			913.00000	563	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			10.00000	27	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			819.00000	477	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			15.00000	42	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			727.00000	398	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			23.00000	62	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			639.00000	315	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			35.00000	80	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			475.00000	178	24.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			71.00000	142	24.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			401.00000	139	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			97.00000	203	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.26230		14.64020		25.90	51,529,689.90	3,613	3,484.00
£ / R On 12/06/2009 Currency Future	14.65	Call			837.00000	616	27.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			847.00000	1,003	27.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			748.00000	548	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,008.00000	1,185	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			599.00000	397	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,358.00000	1,535	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			685.00000	485	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,145.00000	1,323	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			716.00000	518	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,076.00000	1,256	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			701.00000	502	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,110.00000	1,289	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			748.00000	548	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,008.00000	1,185	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			936.00000	695	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			696.00000	833	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			876.00000	646	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			786.00000	934	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			819.00000	601	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			878.00000	1,039	27.50	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	14.80	Call			782.00000	574	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			942.00000	1,111	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			765.00000	560	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			975.00000	1,148	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			732.00000	535	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,042.00000	1,223	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			837.00000	616	27.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			847.00000	1,003	27.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			800.00000	587	27.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			910.00000	1,075	27.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			857.00000	631	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			816.00000	968	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			857.00000	631	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			816.00000	968	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			896.00000	662	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			756.00000	899	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			957.00000	713	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			667.00000	800	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			916.00000	678	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			726.00000	866	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			616.00000	411	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,326.00000	1,498	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			671.00000	470	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,181.00000	1,357	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			616.00000	411	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,326.00000	1,498	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			701.00000	502	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,110.00000	1,289	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			582.00000	383	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,391.00000	1,571	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			643.00000	439	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,252.00000	1,427	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,056.00000	788	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			566.00000	676	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,028.00000	768	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			588.00000	706	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,085.00000	808	25.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			545.00000	645	25.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			765.00000	560	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			975.00000	1,148	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			657.00000	454	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,216.00000	1,392	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			549.00000	358	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,459.00000	1,645	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			445.00000	279	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Put		1,705.00000	1,916	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		382.00000	232	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,891.00000	2,119	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		459.00000	289	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,669.00000	1,877	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		517.00000	333	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,527.00000	1,721	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		502.00000	322	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,562.00000	1,760	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		533.00000	345	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,493.00000	1,683	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		488.00000	311	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,597.00000	1,798	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		533.00000	345	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,493.00000	1,683	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		336.00000	199	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,046.00000	2,287	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		419.00000	259	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,779.00000	1,997	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		394.00000	240	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,854.00000	2,078	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		305.00000	177	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,165.00000	2,415	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		370.00000	223	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,930.00000	2,161	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		326.00000	191	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,085.00000	2,329	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		286.00000	164	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,246.00000	2,501	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		268.00000	151	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,328.00000	2,589	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		259.00000	145	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,369.00000	2,633	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		315.00000	184	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,125.00000	2,372	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		358.00000	215	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		1,968.00000	2,202	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		250.00000	140	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,410.00000	2,677	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		197.00000	105	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,707.00000	2,993	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		211.00000	114	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,621.00000	2,902	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		154.00000	78	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,014.00000	3,316	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.80	Call			124.00000	60	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,284.00000	3,598	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			79.00000	35	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,839.00000	4,173	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			50.00000	20	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,410.00000	4,758	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			44.00000	17	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,554.00000	4,905	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			58.00000	24	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,218.00000	4,562	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			83.00000	37	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,792.00000	4,124	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			89.00000	40	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,699.00000	4,028	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			61.00000	25	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,170.00000	4,513	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			184.00000	96	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,794.00000	3,084	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			347.00000	207	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,007.00000	2,244	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			473.00000	300	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,633.00000	1,837	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			685.00000	485	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,145.00000	1,323	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			629.00000	425	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,289.00000	1,463	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			599.00000	397	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,358.00000	1,535	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			565.00000	370	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,425.00000	1,608	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			782.00000	574	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			942.00000	1,111	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			629.00000	425	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,289.00000	1,463	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			671.00000	470	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,181.00000	1,357	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			549.00000	358	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,459.00000	1,645	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			473.00000	300	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,633.00000	1,837	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			445.00000	279	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,705.00000	1,916	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			517.00000	333	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,527.00000	1,721	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			370.00000	223	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.20	Put		1,930.00000	2,161	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		445.00000	279	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,705.00000	1,916	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		394.00000	240	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,854.00000	2,078	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		432.00000	269	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		1,742.00000	1,956	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		406.00000	250	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		1,816.00000	2,037	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		326.00000	191	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,085.00000	2,329	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		419.00000	259	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,779.00000	1,997	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		347.00000	207	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,007.00000	2,244	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		286.00000	164	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,246.00000	2,501	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		250.00000	140	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,410.00000	2,677	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		268.00000	151	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,328.00000	2,589	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		234.00000	129	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,494.00000	2,767	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		219.00000	119	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		2,579.00000	2,856	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		234.00000	129	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,494.00000	2,767	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		204.00000	109	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,664.00000	2,947	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		295.00000	170	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		2,205.00000	2,458	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		277.00000	157	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,287.00000	2,545	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		242.00000	134	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,452.00000	2,722	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		226.00000	124	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		2,536.00000	2,811	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		382.00000	232	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,891.00000	2,119	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		336.00000	199	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,046.00000	2,287	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		242.00000	134	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,452.00000	2,722	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		172.00000	89	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		2,882.00000	3,176	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.45	Call			160.00000	81	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,970.00000	3,269	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			149.00000	75	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,059.00000	3,362	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			139.00000	69	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,148.00000	3,456	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			76.00000	33	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,886.00000	4,221	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			71.00000	30	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,981.00000	4,318	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			66.00000	28	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,075.00000	4,415	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			56.00000	23	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,266.00000	4,611	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			52.00000	21	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,362.00000	4,709	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			48.00000	19	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,458.00000	4,807	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			120.00000	58	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,330.00000	3,645	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			111.00000	53	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,421.00000	3,740	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			103.00000	48	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,513.00000	3,836	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			96.00000	44	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,606.00000	3,932	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			111.00000	53	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,421.00000	3,740	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			96.00000	44	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,606.00000	3,932	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			76.00000	33	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,886.00000	4,221	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			66.00000	28	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,075.00000	4,415	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			74.00000	32	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,933.00000	4,270	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			68.00000	29	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,028.00000	4,367	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			63.00000	27	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,123.00000	4,464	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			54.00000	22	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,314.00000	4,660	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			46.00000	18	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,506.00000	4,856	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			42.00000	16	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.20	Put			4,602.00000	4,954	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			56.00000	23	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,266.00000	4,611	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			48.00000	19	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,458.00000	4,807	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			41.00000	16	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,651.00000	5,003	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			38.00000	14	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,747.00000	5,102	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			35.00000	13	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,844.00000	5,201	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			32.00000	12	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,942.00000	5,299	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			54.00000	22	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,314.00000	4,660	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			39.00000	15	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,699.00000	5,053	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			36.00000	14	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,796.00000	5,151	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			166.00000	85	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,926.00000	3,223	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			144.00000	72	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,104.00000	3,409	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			134.00000	66	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,194.00000	3,503	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			116.00000	55	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,375.00000	3,693	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			107.00000	50	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,467.00000	3,788	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			100.00000	46	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,559.00000	3,884	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			92.00000	42	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,652.00000	3,980	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			204.00000	109	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,664.00000	2,947	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			191.00000	101	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,750.00000	3,038	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			178.00000	93	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,838.00000	3,130	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			166.00000	85	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,926.00000	3,223	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			116.00000	55	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,375.00000	3,693	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			277.00000	157	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,287.00000	2,545	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.15	Call			197.00000	105	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,707.00000	2,993	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			211.00000	114	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,621.00000	2,902	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			172.00000	89	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,882.00000	3,176	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			149.00000	75	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,059.00000	3,362	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			315.00000	184	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,125.00000	2,372	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			459.00000	289	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,669.00000	1,877	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			876.00000	646	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			786.00000	934	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,174.00000	869	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			484.00000	557	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,114.00000	828	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			524.00000	615	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,000.00000	749	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			610.00000	737	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,301.00000	972	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			411.00000	459	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,237.00000	913	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			446.00000	501	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,114.00000	828	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			524.00000	615	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,334.00000	1,002	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			393.00000	439	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,268.00000	942	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			428.00000	480	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,205.00000	891	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			465.00000	528	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,144.00000	848	24.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			504.00000	586	24.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			978.00000	731	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			638.00000	768	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,205.00000	891	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			465.00000	528	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			936.00000	695	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			696.00000	833	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,056.00000	788	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			566.00000	676	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.48560		14.87450		26.47	362,140.00	25	47.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,211.00000	973	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,187.00000	1,337	27.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Call			1,122.00000	899	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,347.00000	1,513	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			963.00000	729	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,688.00000	1,843	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,041.00000	812	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,516.00000	1,677	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,072.00000	848	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,448.00000	1,612	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,105.00000	885	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,380.00000	1,549	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,211.00000	973	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,187.00000	1,337	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,310.00000	1,056	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,035.00000	1,170	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,250.00000	1,005	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,125.00000	1,269	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,122.00000	899	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,347.00000	1,513	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,157.00000	927	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,282.00000	1,442	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,193.00000	957	27.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,218.00000	1,372	27.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,139.00000	913	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,314.00000	1,477	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,175.00000	942	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,250.00000	1,407	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,230.00000	989	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,156.00000	1,303	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,193.00000	957	27.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,218.00000	1,372	27.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,056.00000	830	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,482.00000	1,644	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,088.00000	866	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,414.00000	1,580	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,270.00000	1,021	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,095.00000	1,236	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,041.00000	812	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,516.00000	1,677	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			963.00000	729	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,688.00000	1,843	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,010.00000	778	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,586.00000	1,743	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			944.00000	713	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,720.00000	1,877	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			926.00000	698	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Put			1,752.00000	1,912	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			996.00000	761	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,621.00000	1,776	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,394.00000	1,129	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			919.00000	1,043	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,367.00000	1,110	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			943.00000	1,074	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,420.00000	1,148	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			896.00000	1,012	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			891.00000	667	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,816.00000	1,982	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,290.00000	1,038	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,065.00000	1,203	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,230.00000	989	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,156.00000	1,303	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,025.00000	795	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,551.00000	1,710	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,502.00000	1,207	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			827.00000	922	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,447.00000	1,168	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			873.00000	982	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,348.00000	1,091	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			974.00000	1,106	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,616.00000	1,292	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			741.00000	806	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,558.00000	1,246	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			784.00000	860	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,447.00000	1,168	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			873.00000	982	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,645.00000	1,319	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			721.00000	783	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,587.00000	1,265	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			762.00000	830	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,530.00000	1,227	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			805.00000	891	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,474.00000	1,188	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			850.00000	952	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,330.00000	1,073	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,005.00000	1,138	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,056.00000	830	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,482.00000	1,644	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			856.00000	638	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,882.00000	2,052	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,025.00000	795	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,551.00000	1,710	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Call		891.00000	667	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,816.00000	1,982	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		856.00000	638	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,882.00000	2,052	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		823.00000	610	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,949.00000	2,124	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		791.00000	583	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,017.00000	2,197	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,139.00000	913	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,314.00000	1,477	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		981.00000	745	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,657.00000	1,809	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		908.00000	682	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,784.00000	1,947	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		981.00000	745	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,657.00000	1,809	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		873.00000	653	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,849.00000	2,017	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		840.00000	624	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,915.00000	2,088	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		807.00000	596	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,982.00000	2,161	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,394.00000	1,129	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		919.00000	1,043	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		730.00000	532	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,155.00000	2,346	28.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.50280	14.89950		27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,443.00000	1,256	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,443.00000	1,653	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,461.00000	1,272	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,412.00000	1,619	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,590.00000	1,393	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,190.00000	1,391	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,555.00000	1,357	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,256.00000	1,454	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,519.00000	1,322	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,320.00000	1,519	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,480.00000	1,288	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,381.00000	1,585	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,406.00000	1,224	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,507.00000	1,721	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,371.00000	1,193	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,572.00000	1,791	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,337.00000	1,164	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,638.00000	1,861	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 14/12/2009 Currency Future	15.60	Call		1,212.00000	1,021	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		1,912.00000	2,118	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.96500	13.22770		24.08	920,515.00	71	3,095.00
€ / R On 16/03/2009 Currency Future	13.25	Call		173.00000	83	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		196.00000	368	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		129.00000	66	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		301.00000	501	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		117.00000	61	36.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		339.00000	546	36.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		192.00000	91	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		164.00000	326	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		257.00000	110	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		130.00000	245	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		491.00000	253	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		63.00000	88	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		622.00000	371	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		44.00000	56	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		534.00000	291	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		56.00000	76	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		449.00000	218	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		71.00000	103	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		408.00000	184	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		80.00000	119	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		368.00000	153	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		90.00000	138	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		329.00000	137	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		102.00000	172	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		293.00000	123	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		115.00000	208	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		577.00000	330	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		50.00000	65	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		667.00000	413	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		39.00000	48	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		157.00000	77	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		229.00000	412	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		98.00000	54	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		420.00000	639	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		82.00000	48	41.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		505.00000	733	41.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		142.00000	71	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		264.00000	456	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		107.00000	58	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		379.00000	593	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		293.00000	123	26.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	13.05	Put		115.00000	208	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		157.00000	77	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		229.00000	412	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		70.00000	44	44.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		592.00000	829	44.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		65.00000	39	44.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		637.00000	874	44.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		60.00000	35	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		683.00000	920	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		23.00000	9	47.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,195.00000	1,444	47.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		21.00000	8	47.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,243.00000	1,493	47.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		37.00000	17	46.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		959.00000	1,202	46.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		56.00000	31	44.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		728.00000	966	44.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		90.00000	51	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		462.00000	686	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		90.00000	51	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		462.00000	686	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		82.00000	48	41.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		505.00000	733	41.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		37.00000	17	46.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		959.00000	1,202	46.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		18.00000	6	48.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		1,340.00000	1,591	48.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call		9.00000	1	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put		1,681.00000	1,936	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call		45.00000	21	45.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put		867.00000	1,106	45.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call		49.00000	24	45.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put		821.00000	1,059	45.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		1,038.00000	780	34.44	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		10.00000	15	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		449.00000	218	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		71.00000	103	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		759.00000	500	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		31.00000	35	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,134.00000	874	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		6.00000	9	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,134.00000	874	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		6.00000	9	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,182.00000	922	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		5.00000	7	34.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.15	Call			1,086.00000	828	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			8.00000	13	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			898.00000	638	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			20.00000	23	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			944.00000	685	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			16.00000	20	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			805.00000	546	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			28.00000	31	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,330.00000	1,067	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			2.00000	2	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			991.00000	732	33.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			13.00000	17	33.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,231.00000	970	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			4.00000	5	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,728.00000	1,465	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			0.00000	0	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,628.00000	1,365	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,528.00000	1,265	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			1.00000	0	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,429.00000	1,166	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			1.00000	1	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			944.00000	685	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			16.00000	20	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,678.00000	1,415	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	0	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,578.00000	1,315	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	0	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,478.00000	1,216	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			1.00000	1	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,379.00000	1,116	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			1.00000	1	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,280.00000	1,018	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			3.00000	3	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,182.00000	922	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			5.00000	7	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,429.00000	1,166	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			1.00000	1	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			852.00000	591	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			25.00000	26	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,086.00000	828	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			8.00000	13	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			713.00000	456	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			35.00000	41	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			622.00000	371	28.22	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	12.65	Put		44.00000	56	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		713.00000	456	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		35.00000	41	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,578.00000	1,315	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		0.00000	0	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,379.00000	1,116	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		1.00000	1	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		898.00000	638	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		20.00000	23	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		667.00000	413	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		39.00000	48	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		60.00000	35	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		683.00000	920	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		40.00000	19	46.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		913.00000	1,154	46.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		491.00000	253	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		63.00000	88	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call		76.00000	46	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put		548.00000	781	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		28.00000	11	47.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,100.00000	1,346	47.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		98.00000	54	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		420.00000	639	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		1,778.00000	1,515	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	0	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call		7.00000	0	41.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put		1,779.00000	2,035	41.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call		1.00000	0	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put		2,373.00000	2,635	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put		2,972.00000	3,235	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put		3,572.00000	3,835	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call		15.00000	4	47.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put		1,437.00000	1,689	47.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call		3.00000	0	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put		2,025.00000	2,285	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		0.00000	0	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,622.00000	2,885	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put		3,222.00000	3,485	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call		1.00000	0	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put		2,473.00000	2,735	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put		3,272.00000	3,535	35.56	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 16/03/2009 Currency Future	17.30	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,072.00000	4,335	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,872.00000	5,135	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,878.00000	1,615	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			2.00000	0	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,125.00000	2,385	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,922.00000	3,185	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,722.00000	3,985	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,522.00000	4,785	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,278.00000	2,015	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	0	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			8.00000	0	42.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,730.00000	1,985	42.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			0.00000	0	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,523.00000	2,785	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,322.00000	3,585	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,122.00000	4,385	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,628.00000	2,365	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,828.00000	1,565	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	0	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			16.00000	5	47.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,389.00000	1,640	47.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			2.00000	0	36.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,174.00000	2,435	36.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,772.00000	4,035	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,078.00000	2,815	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,328.00000	3,065	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,528.00000	2,265	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	0	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			14.00000	3	46.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,486.00000	1,738	46.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			1.00000	0	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,274.00000	2,535	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	35.56	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 16/03/2009 Currency Future	16.30	Put		3,072.00000	3,335	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call		3,428.00000	3,165	19.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put		0.00000	0	19.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call		2,628.00000	2,365	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put		0.00000	0	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call		16.00000	5	47.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put		1,389.00000	1,640	47.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call		3,378.00000	3,115	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put		0.00000	0	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		2,578.00000	2,315	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		0.00000	0	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		2.00000	0	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		2,224.00000	2,485	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put		3,022.00000	3,285	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call		3,528.00000	3,265	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put		0.00000	0	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call		2,728.00000	2,465	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put		0.00000	0	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call		1,928.00000	1,665	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put		0.00000	0	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call		19.00000	7	48.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put		1,292.00000	1,542	48.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call		3.00000	0	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put		2,075.00000	2,335	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call		0.00000	0	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put		2,872.00000	3,135	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call		3,128.00000	2,865	20.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put		0.00000	0	20.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,328.00000	2,065	24.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		0.00000	0	24.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		40.00000	19	46.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		913.00000	1,154	46.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call		3,028.00000	2,765	21.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put		0.00000	0	21.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call		2,228.00000	1,965	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put		0.00000	0	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call		33.00000	15	46.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put		1,006.00000	1,250	46.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call		0.00000	0	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put		2,573.00000	2,835	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put		3,372.00000	3,635	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,928.00000	2,665	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	11.10	Call			2,128.00000	1,865	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	0	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			28.00000	11	47.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,100.00000	1,346	47.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			5.00000	0	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,877.00000	2,135	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,672.00000	2,935	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,472.00000	3,735	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,228.00000	2,965	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	20.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,428.00000	2,165	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	0	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			852.00000	591	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			25.00000	26	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			12.00000	1	44.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,584.00000	1,836	44.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,172.00000	3,435	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,878.00000	2,615	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,078.00000	1,815	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			25.00000	10	47.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,148.00000	1,395	47.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			4.00000	0	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,926.00000	2,185	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	0	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,722.00000	2,985	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,522.00000	3,785	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,778.00000	2,515	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,978.00000	1,715	27.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	0	27.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	35.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,822.00000	3,085	35.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,622.00000	3,885	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,828.00000	2,565	22.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	22.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,028.00000	1,765	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	0	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			4.00000	0	38.81	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	15.20	Put		1,976.00000	2,235	38.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call		0.00000	0	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put		2,772.00000	3,035	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call		3,128.00000	2,865	20.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put		0.00000	0	20.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call		3,178.00000	2,915	20.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put		0.00000	0	20.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call		2,378.00000	2,115	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put		0.00000	0	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call		10.00000	1	44.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put		1,632.00000	1,886	44.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call		1.00000	0	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put		2,423.00000	2,685	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call		2,978.00000	2,715	21.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put		0.00000	0	21.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call		2,178.00000	1,915	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put		0.00000	0	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call		30.00000	13	46.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put		1,053.00000	1,298	46.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call		6.00000	0	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put		1,828.00000	2,085	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		0.00000	0	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,622.00000	2,885	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		3,422.00000	3,685	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		3,872.00000	4,135	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,328.00000	2,065	24.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		0.00000	0	24.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,622.00000	3,885	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		4,422.00000	4,685	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		4,372.00000	4,635	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		2,578.00000	2,315	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		0.00000	0	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		1,778.00000	1,515	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	0	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		2.00000	0	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		2,224.00000	2,485	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		3,822.00000	4,085	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		2,678.00000	2,415	22.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		0.00000	0	22.83	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	11.35	Call		1,878.00000	1,615	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		0.00000	0	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		2.00000	0	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,125.00000	2,385	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,922.00000	3,185	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		3,728.00000	3,465	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		0.00000	0	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,928.00000	2,665	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,330.00000	1,067	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		2.00000	2	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		0.00000	0	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,672.00000	2,935	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call		3,828.00000	3,565	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put		0.00000	0	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call		3,628.00000	3,365	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put		0.00000	0	18.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,828.00000	2,565	22.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	22.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Call		3,278.00000	3,015	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Put		0.00000	0	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Call		2,478.00000	2,215	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Put		0.00000	0	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,678.00000	1,415	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		0.00000	0	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Call		224.00000	100	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Put		146.00000	285	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Call		52.00000	27	45.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Put		775.00000	1,012	45.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Call		13.00000	2	45.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Put		1,535.00000	1,787	45.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Call		1.00000	0	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Put		2,323.00000	2,585	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Call		0.00000	0	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Put		3,122.00000	3,385	35.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.21780	13.48870		26.59	10,204,141.60	772	5,543.00
€ / R On 12/06/2009 Currency Future	13.50	Call		773.00000	611	27.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		785.00000	894	27.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		719.00000	562	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		881.00000	994	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		702.00000	543	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		914.00000	1,025	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		812.00000	644	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		723.00000	826	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.35	Call			832.00000	661	27.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			693.00000	793	27.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			963.00000	775	26.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			525.00000	607	26.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,082.00000	859	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			443.00000	492	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			992.00000	795	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			503.00000	577	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			963.00000	775	26.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			525.00000	607	26.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			935.00000	756	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			546.00000	638	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			913.00000	735	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			574.00000	668	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			871.00000	697	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			633.00000	729	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			913.00000	735	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			574.00000	668	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			892.00000	716	26.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			603.00000	698	26.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,051.00000	837	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			462.00000	519	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,112.00000	883	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			424.00000	465	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			792.00000	627	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			754.00000	860	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			719.00000	562	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			881.00000	994	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			702.00000	543	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			914.00000	1,025	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			670.00000	506	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			981.00000	1,089	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			639.00000	472	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,051.00000	1,154	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			737.00000	581	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			848.00000	963	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			851.00000	679	26.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			663.00000	761	26.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,021.00000	815	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			483.00000	548	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			755.00000	596	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			816.00000	928	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			620.00000	455	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,081.00000	1,188	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			601.00000	439	28.05	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	14.00	Put			1,112.00000	1,222	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			565.00000	409	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,176.00000	1,291	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			394.00000	269	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,555.00000	1,701	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			380.00000	258	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,592.00000	1,740	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			481.00000	339	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,342.00000	1,471	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			547.00000	394	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,208.00000	1,326	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			654.00000	489	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,016.00000	1,121	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			737.00000	581	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			848.00000	963	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			755.00000	596	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			816.00000	928	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			851.00000	679	26.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			663.00000	761	26.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			670.00000	506	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			981.00000	1,089	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			812.00000	644	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			723.00000	826	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			565.00000	409	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,176.00000	1,291	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			435.00000	302	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,447.00000	1,584	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			331.00000	220	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,742.00000	1,902	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			267.00000	171	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,979.00000	2,153	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			497.00000	352	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,308.00000	1,434	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			530.00000	379	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,241.00000	1,362	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,051.00000	837	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			462.00000	519	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,144.00000	912	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			405.00000	444	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,451.00000	1,201	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			262.00000	283	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,415.00000	1,166	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			276.00000	299	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,487.00000	1,236	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			249.00000	268	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.35	Call			1,415.00000	1,166	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			276.00000	299	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,275.00000	1,034	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			336.00000	367	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,309.00000	1,066	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			320.00000	349	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,208.00000	972	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			370.00000	404	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,639.00000	1,381	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			200.00000	214	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,344.00000	1,099	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			305.00000	331	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,525.00000	1,271	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			236.00000	254	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,600.00000	1,344	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			211.00000	226	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,562.00000	1,307	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			223.00000	240	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,921.00000	1,656	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			132.00000	138	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,838.00000	1,575	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			149.00000	157	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,757.00000	1,496	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			168.00000	178	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,678.00000	1,419	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			189.00000	201	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,379.00000	1,132	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			290.00000	315	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,879.00000	1,615	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			141.00000	147	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,797.00000	1,535	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			159.00000	167	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,717.00000	1,457	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			178.00000	189	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,275.00000	1,034	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			336.00000	367	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,600.00000	1,344	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			211.00000	226	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,241.00000	1,003	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			353.00000	385	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,176.00000	942	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			387.00000	424	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,639.00000	1,381	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			200.00000	214	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,562.00000	1,307	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.15	Put		223.00000	240	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,963.00000	1,697	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		124.00000	129	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,797.00000	1,535	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		159.00000	167	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1,208.00000	972	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		370.00000	404	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		1,082.00000	859	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		443.00000	492	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,241.00000	1,003	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		353.00000	385	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,451.00000	1,201	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		262.00000	283	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,379.00000	1,132	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		290.00000	315	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		1,112.00000	883	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		424.00000	465	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		686.00000	524	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		947.00000	1,056	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		639.00000	472	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,051.00000	1,154	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		513.00000	366	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		1,274.00000	1,398	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		450.00000	314	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,411.00000	1,546	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		421.00000	291	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,482.00000	1,623	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		368.00000	248	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		1,629.00000	1,780	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		343.00000	229	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		1,704.00000	1,861	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		320.00000	211	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		1,781.00000	1,943	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		298.00000	194	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		1,859.00000	2,026	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		465.00000	326	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,377.00000	1,509	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		407.00000	279	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,518.00000	1,662	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		497.00000	352	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,308.00000	1,434	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		465.00000	326	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,377.00000	1,509	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		407.00000	279	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,518.00000	1,662	28.05	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	14.80	Call			355.00000	238	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,666.00000	1,821	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			309.00000	202	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,820.00000	1,985	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			287.00000	186	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,899.00000	2,068	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			248.00000	157	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,060.00000	2,239	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			231.00000	144	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,142.00000	2,326	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			214.00000	132	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,225.00000	2,414	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			199.00000	121	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,310.00000	2,503	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			355.00000	238	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,666.00000	1,821	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			331.00000	220	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,742.00000	1,902	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			248.00000	157	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,060.00000	2,239	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			583.00000	424	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,144.00000	1,256	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			935.00000	756	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			546.00000	638	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			583.00000	424	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,144.00000	1,256	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			547.00000	394	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,208.00000	1,326	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			530.00000	379	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,241.00000	1,362	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.42520		13.69710		26.89	604,134.00	45	217.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,107.00000	936	27.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,110.00000	1,211	27.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,054.00000	884	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,207.00000	1,309	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,037.00000	864	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,240.00000	1,339	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,144.00000	969	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,047.00000	1,144	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,164.00000	987	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,017.00000	1,111	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			1,286.00000	1,099	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			839.00000	924	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,423.00000	1,196	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			726.00000	771	25.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.20	Call		1,313.00000	1,119	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		816.00000	894	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,340.00000	1,138	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		793.00000	863	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,260.00000	1,079	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		863.00000	954	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,241.00000	1,060	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		894.00000	985	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,223.00000	1,041	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		926.00000	1,016	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,260.00000	1,079	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		863.00000	954	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,223.00000	1,041	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		926.00000	1,016	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,395.00000	1,177	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		748.00000	801	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1,203.00000	1,022	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		956.00000	1,047	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		1,089.00000	920	27.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,142.00000	1,245	27.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		1,125.00000	952	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,078.00000	1,177	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,037.00000	864	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,240.00000	1,339	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		1,020.00000	845	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,273.00000	1,370	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		1,004.00000	826	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,307.00000	1,400	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		972.00000	789	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,375.00000	1,463	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,071.00000	904	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,174.00000	1,279	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,184.00000	1,004	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		986.00000	1,079	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,367.00000	1,157	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		770.00000	832	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		933.00000	753	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,436.00000	1,527	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		705.00000	551	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,858.00000	1,975	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,071.00000	904	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,174.00000	1,279	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		972.00000	789	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,375.00000	1,463	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		894.00000	718	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Put		1,497.00000	1,593	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		857.00000	685	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,560.00000	1,660	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		821.00000	653	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,624.00000	1,728	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		786.00000	622	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,689.00000	1,797	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,144.00000	969	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,047.00000	1,144	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		894.00000	718	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,497.00000	1,593	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		857.00000	685	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,560.00000	1,660	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,600.00000	1,364	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		603.00000	638	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,540.00000	1,306	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		643.00000	681	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,481.00000	1,250	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		684.00000	725	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,164.00000	987	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,017.00000	1,111	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		988.00000	807	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,341.00000	1,432	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		952.00000	770	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,405.00000	1,495	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		913.00000	735	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,466.00000	1,560	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,367.00000	1,157	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		770.00000	832	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,481.00000	1,250	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		684.00000	725	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,510.00000	1,278	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		663.00000	703	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,452.00000	1,223	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		705.00000	748	25.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,241.00000	1,060	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		894.00000	985	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		1,054.00000	884	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,207.00000	1,309	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.59570	13.87480		26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,351.00000	1,168	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,326.00000	1,422	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,608.00000	1,387	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		983.00000	1,041	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		990.00000	817	27.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.85	Put			1,965.00000	2,071	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			1,504.00000	1,309	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,079.00000	1,164	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			1,466.00000	1,272	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,142.00000	1,226	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			1,426.00000	1,236	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,202.00000	1,290	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			1,388.00000	1,201	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,263.00000	1,356	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			1,315.00000	1,136	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			1,390.00000	1,490	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			1,281.00000	1,101	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,456.00000	1,555	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			1,248.00000	1,061	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			1,523.00000	1,616	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			1,216.00000	1,023	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			1,591.00000	1,677	27.40	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.42300		242.52700		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.64200		295.45200		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			302.27300		303.11200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			290.30000		290.86200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.77100		125.93300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.02900		129.19800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.81400		131.98100		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.49950		297.27200		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			304.17900		304.97850		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			310.74650		311.54700		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			331.09800		331.38700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.80100		7.80600		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.87400		8.84800		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.24900		8.22900		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J201 On 22/12/2014 jSwap			8.64800		8.62700		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.91800		8.88900		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.77200		8.74800		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.71700		8.69600		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			8.39000		8.34300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.11100		7.08600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.95000		6.92300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.57400		7.58200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.56000		7.56700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.27500		8.25600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.30500		8.28700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.54000		8.51900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.53900		8.52000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.62700		10.62600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.19200		10.18700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.88500		9.87300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.02300		10.01400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.57700		285.53500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			291.94700		292.93700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			298.25000		299.24600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.38500		6.37500		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,661.00000	3,648	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			5.87500		5.87200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,007.00000	4,003	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			9.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,254.00000	4,250	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,292.00000	1,292	1.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			71.00000	71	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.85900		7.82600		12.40	2,597.13	20	10,211.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,239.00000	1,162	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,625.00000	4,739	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			348.00000	317	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,320.00000	8,479	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,095.00000	6,920	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			536.00000	552	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.80900		7.77500		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,415.00000	9,257	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,505.00000	1,536	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.82100		7.78600		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,507.00000	4,407	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,058.00000	6,147	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.85100		7.81400		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,128.00000	6,020	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,459.00000	6,542	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.27800		8.23500		26.15	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,117.00000	3,873	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,652.00000	6,864	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			1,540.00000	1,411	25.94	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			12,715.00000	13,042	25.94	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,951.00000	9,578	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,216.00000	2,298	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			408.00000	361	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,137.00000	21,545	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.23900		8.19600		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,118.00000	4,917	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,837.00000	13,090	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,433.00000	13,099	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,342.00000	5,463	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.23900		8.19600		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,101.00000	7,881	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,755.00000	15,986	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,686.00000	15,369	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,655.00000	7,789	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.25300		8.20900		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,274.00000	13,001	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,849.00000	13,032	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			1,064.00000	1,058	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
R196 On 07/05/2009 Bond Future	11.00	Put			598.00000	591	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.82100		7.78600		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,740.00000	6,588	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			272.00000	280	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.71600		7.68000		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,753.00000	7,618	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,046.00000	1,070	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.68500		7.64800		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,864.00000	3,777	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,500.00000	4,572	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.68000		7.64200		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,506.00000	4,421	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,092.00000	5,163	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.30200		8.25900		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,493.00000	5,285	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,209.00000	1,257	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.24200		8.19800		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,268.00000	8,072	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,353.00000	2,414	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.24400		8.19900		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,217.00000	4,097	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,315.00000	8,453	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.26800		8.22100		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			7,167.00000	7,018	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,285.00000	7,397	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.30800		8.26500		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,925.00000	4,716	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,851.00000	1,920	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,760.00000	1,641	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,167.00000	5,325	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,958.00000	5,733	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,348.00000	1,400	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.25800		8.21300		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,975.00000	8,757	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,630.00000	2,698	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.25800		8.21300		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,666.00000	4,534	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,273.00000	9,423	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.27800		8.23200		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,608.00000	7,446	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,805.00000	7,925	20.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 07/05/2009 Bond Future			7.73000	7.69400		10.87	0.00	0	2,117.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,182.00000	5,054	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		305.00000	315	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.60500	7.56800		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,906.00000	1,844	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,033.00000	4,107	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,784.00000	6,667	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		796.00000	816	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.55800	7.52000		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		3,407.00000	3,332	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,478.00000	3,536	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.54000	7.50000		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		3,970.00000	3,894	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,970.00000	4,028	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.32300	8.29000		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		6,073.00000	5,890	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,498.00000	1,535	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.27800	8.24500		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		9,225.00000	9,056	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,896.00000	2,944	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.27800	8.24500		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		4,835.00000	4,731	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,844.00000	9,954	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.29500	8.26100		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		8,050.00000	7,920	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,120.00000	8,208	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.34100	8.30700		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		5,098.00000	4,919	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,120.00000	2,174	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.33100	8.29700		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		9,310.00000	9,133	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,125.00000	3,178	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.37600	8.34200		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		5,447.00000	5,330	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,532.00000	9,643	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.46300	8.42700		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		8,930.00000	8,786	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,453.00000	8,545	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.05200	7.99000		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		9,899.00000	9,414	35.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 07/05/2009 Bond Future	9.00	Put			1,335.00000	1,422	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.01700		7.95400		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,488.00000	11,067	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,575.00000	4,738	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.01300		7.94900		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7,007.00000	6,723	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,962.00000	14,271	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			18,054.00000	17,576	38.02	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,706.00000	3,822	38.02	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,104.00000	5,844	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,776.00000	16,109	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.01900		7.95400		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,873.00000	9,550	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,273.00000	14,551	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,898.00000	20,420	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,955.00000	5,078	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				292.72800	293.49300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				300.30900	301.10100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				306.79300	307.58600		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.59080		6.69880		30.35	39,544,800.00	6,000	7,644.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			105.00000	57	33.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			106.00000	166	33.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			105.00000	57	33.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			106.00000	166	33.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			71.00000	36	35.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			173.00000	245	35.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			87.00000	45	34.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			138.00000	204	34.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			154.00000	89	30.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			55.00000	98	30.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			228.00000	137	27.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			29.00000	47	27.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			275.00000	176	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			26.00000	36	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			189.00000	111	28.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			41.00000	70	28.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			189.00000	111	28.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			41.00000	70	28.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			128.00000	71	31.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			79.00000	130	31.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			154.00000	89	30.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			55.00000	98	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	6.65	Call		128.00000	71	31.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		79.00000	130	31.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		59.00000	29	36.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		210.00000	288	36.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		71.00000	36	35.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		173.00000	245	35.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		38.00000	22	40.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		289.00000	381	40.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		48.00000	24	38.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		249.00000	333	38.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		38.00000	22	40.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		289.00000	381	40.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		30.00000	20	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		331.00000	429	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		26.00000	15	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		377.00000	474	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		48.00000	24	38.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		249.00000	333	38.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		1.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		952.00000	1,059	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,101.00000	1,209	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		2.00000	1	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		803.00000	910	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		7.00000	3	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		608.00000	712	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		17.00000	8	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		468.00000	567	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		23.00000	11	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		424.00000	520	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		369.00000	265	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		20.00000	24	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		461.00000	358	38.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		12.00000	17	38.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		416.00000	313	37.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		17.00000	22	37.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		322.00000	218	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		23.00000	27	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		275.00000	176	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		26.00000	36	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		26.00000	15	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		377.00000	474	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		507.00000	405	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		8.00000	14	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		322.00000	218	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 16/03/2009 Currency Future	6.40	Put		23.00000	27	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		17.00000	8	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		468.00000	567	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		13.00000	6	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		514.00000	615	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		7.00000	3	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		608.00000	712	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		4.00000	1	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		705.00000	811	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		9.00000	4	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		561.00000	663	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		5.00000	2	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		656.00000	761	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		603.00000	497	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		4.00000	6	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		507.00000	405	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		8.00000	14	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		799.00000	692	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		1.00000	1	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		700.00000	593	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		2.00000	3	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		750.00000	642	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		1.00000	2	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		651.00000	545	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		2.00000	4	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		555.00000	450	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		6.00000	9	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		555.00000	450	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		6.00000	9	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		13.00000	6	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		514.00000	615	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		4.00000	1	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		705.00000	811	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		3.00000	1	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		754.00000	860	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		1.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		852.00000	960	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		1.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		902.00000	1,009	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,002.00000	1,109	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,201.00000	1,309	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,201.00000	1,309	43.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	8.00	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,301.00000	1,409	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,401.00000	1,509	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,501.00000	1,609	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,051.00000	1,159	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,151.00000	1,259	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,251.00000	1,359	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,351.00000	1,459	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		23.00000	11	43.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		424.00000	520	43.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.68940	6.80000		28.02	40,136,400.00	6,000	7,200.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		385.00000	337	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		385.00000	447	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		385.00000	337	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		385.00000	447	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		349.00000	306	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		449.00000	516	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		367.00000	321	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		417.00000	481	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		424.00000	372	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		324.00000	383	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		491.00000	432	26.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		241.00000	292	26.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		516.00000	453	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		216.00000	264	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		467.00000	411	27.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		267.00000	322	27.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		445.00000	391	27.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		295.00000	352	27.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		404.00000	354	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		354.00000	415	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		445.00000	391	27.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		295.00000	352	27.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		424.00000	372	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		324.00000	383	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		333.00000	292	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		483.00000	552	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		333.00000	292	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		483.00000	552	29.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.90	Call			349.00000	306	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			449.00000	516	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			367.00000	321	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			417.00000	481	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			303.00000	266	30.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			553.00000	626	30.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			318.00000	278	30.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			518.00000	589	30.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			290.00000	254	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			590.00000	664	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			277.00000	238	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			627.00000	699	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			303.00000	266	30.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			553.00000	626	30.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			277.00000	238	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			627.00000	699	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			119.00000	96	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,119.00000	1,207	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			103.00000	83	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,203.00000	1,293	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			157.00000	129	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			957.00000	1,040	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			205.00000	171	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			805.00000	881	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			249.00000	209	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			699.00000	770	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			265.00000	223	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			665.00000	734	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			491.00000	432	26.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			241.00000	292	26.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			544.00000	477	26.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			194.00000	238	26.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			573.00000	502	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			173.00000	213	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			573.00000	502	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			173.00000	213	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			641.00000	559	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			141.00000	169	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			265.00000	223	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			665.00000	734	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			233.00000	195	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			733.00000	806	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			205.00000	171	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			805.00000	881	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			180.00000	149	30.88	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	7.50	Put		880.00000	959	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		219.00000	183	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		769.00000	843	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		192.00000	159	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		842.00000	920	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		713.00000	627	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		113.00000	137	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		870.00000	776	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		70.00000	87	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		790.00000	699	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		90.00000	110	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		713.00000	627	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		113.00000	137	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		641.00000	559	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		141.00000	169	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		830.00000	737	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		80.00000	98	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		751.00000	663	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		101.00000	123	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		677.00000	592	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		127.00000	153	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		606.00000	530	25.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		156.00000	190	25.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		751.00000	663	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		101.00000	123	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		168.00000	138	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		918.00000	999	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		147.00000	120	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		997.00000	1,081	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		233.00000	195	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		733.00000	806	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		137.00000	112	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,037.00000	1,122	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		137.00000	112	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,037.00000	1,122	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		119.00000	96	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,119.00000	1,207	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		103.00000	83	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,203.00000	1,293	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		89.00000	71	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,289.00000	1,382	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		76.00000	61	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,376.00000	1,471	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		66.00000	52	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,466.00000	1,562	30.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.30	Call		56.00000	44	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,556.00000	1,655	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		66.00000	52	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,466.00000	1,562	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		168.00000	138	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		918.00000	999	30.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		544.00000	477	26.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		194.00000	238	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.76370	6.87680		27.83	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		540.00000	491	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		564.00000	627	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		506.00000	459	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		629.00000	696	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		540.00000	491	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		564.00000	627	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		559.00000	507	28.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		532.00000	594	28.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		598.00000	543	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		472.00000	529	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		636.00000	582	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		410.00000	468	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		657.00000	601	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		380.00000	437	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		617.00000	562	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		440.00000	498	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		617.00000	562	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		440.00000	498	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		578.00000	525	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		502.00000	561	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		636.00000	582	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		410.00000	468	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		523.00000	475	28.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		596.00000	661	28.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		490.00000	445	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		663.00000	731	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		523.00000	475	28.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		596.00000	661	28.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		490.00000	445	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		663.00000	731	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		459.00000	417	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		732.00000	803	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		474.00000	431	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		697.00000	767	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		474.00000	431	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		697.00000	767	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
ZAAD On 14/09/2009 Currency Future	6.50	Call		702.00000	641	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		326.00000	377	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		445.00000	400	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		768.00000	836	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		414.00000	366	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		837.00000	903	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		727.00000	662	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		300.00000	349	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		679.00000	620	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		352.00000	406	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		459.00000	417	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		732.00000	803	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		431.00000	383	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		804.00000	869	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		789.00000	710	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		262.00000	296	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		727.00000	662	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		300.00000	349	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		578.00000	525	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		502.00000	561	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		414.00000	366	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		837.00000	903	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		380.00000	335	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		903.00000	972	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		445.00000	400	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		768.00000	836	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		380.00000	335	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		903.00000	972	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		348.00000	307	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		971.00000	1,043	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		396.00000	351	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		870.00000	937	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		364.00000	321	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		937.00000	1,007	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		333.00000	293	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,007.00000	1,079	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		821.00000	741	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		244.00000	277	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		757.00000	686	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		281.00000	322	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		854.00000	772	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		227.00000	258	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		679.00000	620	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		352.00000	406	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		757.00000	686	25.70	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	6.40	Put		281.00000	322	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.82480	6.93850		27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		687.00000	634	28.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		648.00000	709	28.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		782.00000	727	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		494.00000	552	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		845.00000	784	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		406.00000	459	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		802.00000	746	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		463.00000	521	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		764.00000	708	27.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		525.00000	583	27.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		726.00000	669	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		587.00000	645	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		651.00000	601	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		712.00000	776	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		617.00000	570	28.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		779.00000	845	28.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		586.00000	541	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		848.00000	916	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		557.00000	505	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		919.00000	980	29.29	0.00	0	0.00

Total for Derivatives:							1,382,302,471.93	136,161	414,114.00
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Grand Total:							1,382,302,471.93	136,161	414,114.00
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