



Daily MTM Report

Daily summary for 13/03/2009

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			6.64000	6.75500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.76000	7.85000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.16000	8.25000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.76000	7.84500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.18000	8.27000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.18500	8.27500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.68000	7.77000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.19000	8.27500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.21300	8.29600			0.00	0	0.00
R209 On 31/03/2036 Bond			7.92000	8.01000			0.00	0	0.00

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

Derivatives

\$ / R On 16/03/2009 Currency Future			9.99800		10.02430		23.36	78,054,386.00	7,807	74,891.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			121.00000	83	23.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			96.00000	85	23.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			69.00000	48	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			195.00000	200	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			31.00000	30	38.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			357.00000	382	38.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			15.00000	13	44.06	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			591.00000	615	44.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			23.00000	21	40.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			449.00000	473	40.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			20.00000	18	41.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			496.00000	520	41.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			27.00000	25	39.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			403.00000	427	39.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			181.00000	139	22.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			57.00000	41	22.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			101.00000	67	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			126.00000	119	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			57.00000	43	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			233.00000	245	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			37.00000	36	37.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			313.00000	338	37.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			31.00000	30	38.58	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			357.00000	382	38.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			84.00000	54	26.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			159.00000	156	26.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			69.00000	48	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			195.00000	200	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			149.00000	109	22.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			75.00000	61	22.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			316.00000	275	30.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			41.00000	27	30.43	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			406.00000	365	32.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			32.00000	17	32.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			270.00000	231	28.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			46.00000	33	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.10	Call			84.00000	54	26.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			159.00000	156	26.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			46.00000	39	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			272.00000	291	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			27.00000	25	39.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			403.00000	427	39.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			101.00000	67	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			126.00000	119	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			0.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,276.00000	2,302	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			225.00000	184	25.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			50.00000	36	25.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			57.00000	43	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			233.00000	245	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			37.00000	36	37.48	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			313.00000	338	37.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			8.00000	6	50.64	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			884.00000	908	50.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			6.00000	3	55.02	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,081.00000	1,105	55.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			7.00000	4	52.83	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			982.00000	1,006	52.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			181.00000	139	22.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			57.00000	41	22.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			225.00000	184	25.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			50.00000	36	25.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			451.00000	410	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			26.00000	12	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			542.00000	505	34.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			18.00000	7	34.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			496.00000	457	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			22.00000	9	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			451.00000	410	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			26.00000	12	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			15.00000	13	44.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			591.00000	615	44.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			17.00000	15	42.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			543.00000	567	42.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			12.00000	10	46.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			688.00000	712	46.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			9.00000	6	49.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			834.00000	858	49.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			7.00000	5	51.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			933.00000	957	51.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			14.00000	11	45.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.65	Put			639.00000	663	45.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			11.00000	8	47.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			736.00000	760	47.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			3.00000	1	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,379.00000	1,403	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			2.00000	1	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,428.00000	1,453	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			1.00000	1	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,577.00000	1,603	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,124.00000	2,098	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			733.00000	700	37.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			9.00000	2	37.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			362.00000	320	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			38.00000	22	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			637.00000	602	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			12.00000	4	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			830.00000	799	38.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			6.00000	1	38.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,275.00000	1,248	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,225.00000	1,198	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			1.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,424.00000	1,398	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,424.00000	1,398	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,474.00000	1,448	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,624.00000	1,598	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,574.00000	1,548	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,524.00000	1,498	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,724.00000	1,698	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,474.00000	1,448	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,974.00000	1,948	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,874.00000	1,848	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,774.00000	1,748	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	39.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,674.00000	1,648	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,374.00000	1,348	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,175.00000	1,148	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,674.00000	1,648	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,574.00000	1,548	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,175.00000	1,148	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,076.00000	1,048	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			2.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,024.00000	1,998	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,924.00000	1,898	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,824.00000	1,798	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,325.00000	1,298	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,924.00000	1,898	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,824.00000	1,798	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,325.00000	1,298	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,225.00000	1,198	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			1.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,125.00000	1,098	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,974.00000	1,948	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,874.00000	1,848	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,374.00000	1,348	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,724.00000	1,698	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,026.00000	998	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			2.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			928.00000	898	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			4.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			830.00000	799	38.48	0.00	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			6.00000	1	38.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			928.00000	898	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			4.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			637.00000	602	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			12.00000	4	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			362.00000	320	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			38.00000	22	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,125.00000	1,098	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	0	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			733.00000	700	37.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			9.00000	2	37.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			270.00000	231	28.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			46.00000	33	28.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			685.00000	651	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			10.00000	3	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			589.00000	553	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			15.00000	5	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			149.00000	109	22.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			75.00000	61	22.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			17.00000	15	42.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			543.00000	567	42.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			14.00000	11	45.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			639.00000	663	45.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			6.00000	4	53.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,032.00000	1,056	53.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			5.00000	3	56.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,131.00000	1,155	56.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			10.00000	7	48.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			785.00000	809	48.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			8.00000	6	50.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			884.00000	908	50.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			10.00000	7	48.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			785.00000	809	48.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			5.00000	3	57.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,181.00000	1,205	57.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			4.00000	2	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,280.00000	1,304	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			4.00000	2	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,280.00000	1,304	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			2.00000	1	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,478.00000	1,503	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			1.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,676.00000	1,702	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,776.00000	1,802	59.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	11.90	Call			0.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,876.00000	1,902	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			0.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,976.00000	2,002	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			6.00000	4	53.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,032.00000	1,056	53.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			5.00000	3	56.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,131.00000	1,155	56.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			5.00000	3	58.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,230.00000	1,255	58.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			4.00000	2	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,329.00000	1,354	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			1.00000	1	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,527.00000	1,553	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			1.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,627.00000	1,652	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			1.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,726.00000	1,752	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			0.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,826.00000	1,852	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,776.00000	1,802	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			6.00000	3	55.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,081.00000	1,105	55.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			9.00000	6	49.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			834.00000	858	49.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			496.00000	457	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			22.00000	9	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			781.00000	749	37.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			7.00000	1	37.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			589.00000	553	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			15.00000	5	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			879.00000	849	39.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			5.00000	1	39.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			685.00000	651	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			10.00000	3	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			406.00000	365	32.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			32.00000	17	32.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			1.00000	1	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,577.00000	1,603	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			4.00000	2	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,329.00000	1,354	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			1.00000	0	59.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,627.00000	1,652	59.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.18970		10.22030		28.10	384,437,001.60	37,728	152,599.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.20	Call			595.00000	565	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			575.00000	575	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			490.00000	464	29.45	1,160,000,000.00	2,500	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			770.00000	774	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			390.00000	384	30.84	53,760,000.00	140	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			970.00000	995	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			540.00000	511	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			669.00000	672	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			475.00000	449	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			805.00000	809	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			127.00000	126	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,907.00000	1,936	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			54.00000	54	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,634.00000	2,664	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			424.00000	409	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			904.00000	919	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			442.00000	422	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			872.00000	882	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			461.00000	435	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			841.00000	845	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			557.00000	528	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			637.00000	639	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			654.00000	625	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			484.00000	485	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			614.00000	585	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			544.00000	545	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			595.00000	565	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			575.00000	575	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			523.00000	495	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			702.00000	705	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			506.00000	479	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			736.00000	739	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			576.00000	546	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			605.00000	607	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			634.00000	605	27.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			513.00000	515	27.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			697.00000	667	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			427.00000	427	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			745.00000	714	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			375.00000	374	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			675.00000	645	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			454.00000	456	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			557.00000	528	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			637.00000	639	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			540.00000	511	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.35	Put		669.00000	672	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		523.00000	495	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		702.00000	705	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		442.00000	422	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		872.00000	882	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		798.00000	765	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		328.00000	326	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		826.00000	792	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		305.00000	303	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		771.00000	739	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		351.00000	349	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		654.00000	625	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		484.00000	485	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		461.00000	435	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		841.00000	845	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		475.00000	449	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		805.00000	809	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		358.00000	353	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,038.00000	1,063	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		314.00000	310	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,144.00000	1,170	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		287.00000	283	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,217.00000	1,244	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		374.00000	368	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,004.00000	1,029	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		390.00000	384	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		970.00000	995	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		343.00000	338	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,073.00000	1,098	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		239.00000	236	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,369.00000	1,396	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		180.00000	178	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,610.00000	1,638	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		171.00000	169	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,651.00000	1,680	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		148.00000	146	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,777.00000	1,806	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		275.00000	271	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,254.00000	1,281	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		374.00000	368	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,004.00000	1,029	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		951.00000	917	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		231.00000	227	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		720.00000	689	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		400.00000	400	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			884.00000	849	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			263.00000	260	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			771.00000	739	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			351.00000	349	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,021.00000	987	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			201.00000	197	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,371.00000	1,336	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			100.00000	96	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,371.00000	1,336	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			100.00000	96	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,497.00000	1,463	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			77.00000	74	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,541.00000	1,507	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			70.00000	67	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,584.00000	1,551	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			64.00000	61	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,673.00000	1,640	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			53.00000	50	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,629.00000	1,595	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			58.00000	55	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,809.00000	1,776	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			39.00000	36	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,629.00000	1,595	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			58.00000	55	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,455.00000	1,420	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			84.00000	81	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,995.00000	1,963	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			25.00000	23	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,902.00000	1,869	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			31.00000	29	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,718.00000	1,685	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			48.00000	45	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,289.00000	1,254	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			118.00000	114	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,209.00000	1,175	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			139.00000	135	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,948.00000	1,916	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			28.00000	26	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,855.00000	1,822	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			35.00000	33	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,764.00000	1,730	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			43.00000	40	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,412.00000	1,378	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			92.00000	88	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,329.00000	1,295	25.40	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	9.00	Put			109.00000	105	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,249.00000	1,214	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			128.00000	124	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,186.00000	2,154	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			16.00000	14	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,090.00000	2,058	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			20.00000	18	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,718.00000	1,685	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			48.00000	45	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,809.00000	1,776	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			39.00000	36	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,043.00000	2,010	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			22.00000	21	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,855.00000	1,822	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			35.00000	33	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,412.00000	1,378	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			92.00000	88	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,673.00000	1,640	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			53.00000	50	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,584.00000	1,551	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			64.00000	61	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,497.00000	1,463	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			77.00000	74	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,249.00000	1,214	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			128.00000	124	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,170.00000	1,136	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			150.00000	146	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,095.00000	1,060	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			174.00000	170	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,170.00000	1,136	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			150.00000	146	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			826.00000	792	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			305.00000	303	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			884.00000	849	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			263.00000	260	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,095.00000	1,060	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			174.00000	170	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			634.00000	605	27.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			513.00000	515	27.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,021.00000	987	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			201.00000	197	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			720.00000	689	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			400.00000	400	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			917.00000	883	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			247.00000	243	25.40	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	9.65	Call			854.00000	820	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			284.00000	281	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			614.00000	585	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			544.00000	545	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			407.00000	396	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			937.00000	957	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			287.00000	283	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,217.00000	1,244	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			262.00000	259	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,292.00000	1,319	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			328.00000	324	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,108.00000	1,134	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			301.00000	296	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,180.00000	1,207	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			358.00000	353	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,038.00000	1,063	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			301.00000	296	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,180.00000	1,207	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			251.00000	247	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,330.00000	1,358	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			228.00000	225	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,408.00000	1,436	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			208.00000	205	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,488.00000	1,515	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			189.00000	187	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,569.00000	1,597	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			218.00000	215	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,448.00000	1,475	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			198.00000	196	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,528.00000	1,556	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			163.00000	161	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,693.00000	1,722	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			134.00000	132	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,863.00000	1,892	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			121.00000	119	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,950.00000	1,980	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			109.00000	108	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,038.00000	2,068	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			98.00000	97	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,128.00000	2,157	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			155.00000	154	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,735.00000	1,764	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			140.00000	139	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,820.00000	1,849	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			115.00000	114	30.84	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	12.10	Put		1,994.00000	2,024	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		198.00000	196	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,528.00000	1,556	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		121.00000	119	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,950.00000	1,980	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		251.00000	247	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,330.00000	1,358	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		228.00000	225	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,408.00000	1,436	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		314.00000	310	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,144.00000	1,170	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		239.00000	236	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,369.00000	1,396	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		697.00000	667	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		427.00000	427	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		854.00000	820	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		284.00000	281	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		745.00000	714	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		375.00000	374	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,058.00000	1,023	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		187.00000	183	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		986.00000	951	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		216.00000	212	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		917.00000	883	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		247.00000	243	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.33330	10.36750		28.95	3,905,987.40	378	1,673.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		855.00000	841	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		837.00000	857	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		800.00000	787	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		933.00000	954	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		734.00000	723	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,067.00000	1,089	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		644.00000	634	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,227.00000	1,250	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		183.00000	180	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		2,816.00000	2,847	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		681.00000	670	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,163.00000	1,186	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		700.00000	688	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,132.00000	1,155	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		719.00000	708	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,102.00000	1,124	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		818.00000	804	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		900.00000	921	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		913.00000	899	28.53	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 14/09/2009 Currency Future	10.20	Put			745.00000	765	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			874.00000	859	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			806.00000	826	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			766.00000	754	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			999.00000	1,021	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			750.00000	738	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,033.00000	1,055	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			836.00000	822	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			868.00000	889	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			894.00000	879	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			776.00000	796	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			951.00000	939	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			684.00000	705	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,013.00000	1,000	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			596.00000	617	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			932.00000	919	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			715.00000	736	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			783.00000	770	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			966.00000	987	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			766.00000	754	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			999.00000	1,021	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			681.00000	670	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,163.00000	1,186	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			783.00000	770	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			966.00000	987	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			874.00000	859	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			806.00000	826	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			913.00000	899	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			745.00000	765	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,058.00000	1,043	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			540.00000	560	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,035.00000	1,021	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			568.00000	588	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			991.00000	979	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			624.00000	646	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			528.00000	520	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,461.00000	1,486	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,081.00000	1,066	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			514.00000	533	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,035.00000	1,021	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			568.00000	588	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,196.00000	1,179	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			429.00000	446	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,135.00000	1,119	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			468.00000	485	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,081.00000	1,066	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			514.00000	533	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			836.00000	822	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			868.00000	889	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,228.00000	1,210	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			410.00000	427	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,165.00000	1,149	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			448.00000	465	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,105.00000	1,089	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			488.00000	506	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			971.00000	959	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			653.00000	676	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			855.00000	841	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			837.00000	857	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,260.00000	1,242	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			392.00000	408	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,135.00000	1,119	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			468.00000	485	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			951.00000	939	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			684.00000	705	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			662.00000	652	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,195.00000	1,218	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			626.00000	616	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,259.00000	1,283	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			932.00000	919	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			715.00000	736	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			609.00000	599	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,292.00000	1,316	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			576.00000	566	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,358.00000	1,383	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			700.00000	688	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,132.00000	1,155	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			609.00000	599	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,292.00000	1,316	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			544.00000	535	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,426.00000	1,451	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			662.00000	652	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,195.00000	1,218	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			592.00000	583	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,325.00000	1,349	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			971.00000	959	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			653.00000	676	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			592.00000	583	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,325.00000	1,349	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			560.00000	550	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,392.00000	1,417	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		750.00000	738	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,033.00000	1,055	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		576.00000	566	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,358.00000	1,383	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		513.00000	505	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,496.00000	1,521	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.45270	10.49290		29.11	1,829,222.50	175	175.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,054.00000	1,036	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,061.00000	1,083	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,019.00000	1,001	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,126.00000	1,148	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		952.00000	935	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,259.00000	1,282	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		876.00000	860	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,433.00000	1,457	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		600.00000	588	33.37	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,408.00000	2,435	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,286.00000	1,268	27.47	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		693.00000	716	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		891.00000	874	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,398.00000	1,422	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		921.00000	904	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,328.00000	1,351	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,124.00000	1,107	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		931.00000	954	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,088.00000	1,071	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		996.00000	1,019	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,071.00000	1,054	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,028.00000	1,051	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,001.00000	984	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,158.00000	1,181	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		968.00000	951	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,225.00000	1,248	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		952.00000	935	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,259.00000	1,282	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,662.00000	1,636	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		369.00000	383	25.60	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,162.00000	1,145	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		869.00000	892	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,202.00000	1,184	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		809.00000	831	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,036.00000	1,018	29.34	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,093.00000	1,115	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		984.00000	967	29.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,192.00000	1,214	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,222.00000	1,204	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		779.00000	802	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,243.00000	1,225	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		750.00000	773	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,202.00000	1,184	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		809.00000	831	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,106.00000	1,089	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		963.00000	986	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		493.00000	482	34.75	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,000.00000	3,029	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		848.00000	833	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,505.00000	1,530	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		862.00000	846	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,469.00000	1,494	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		808.00000	794	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,616.00000	1,641	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		835.00000	819	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,542.00000	1,567	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		600.00000	588	33.37	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,408.00000	2,435	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		737.00000	723	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,844.00000	1,870	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		759.00000	745	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,767.00000	1,793	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		654.00000	641	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,161.00000	2,188	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		583.00000	571	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,490.00000	2,518	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		521.00000	509	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,828.00000	2,856	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		468.00000	457	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,175.00000	3,204	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		673.00000	660	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,080.00000	2,107	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		535.00000	524	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,743.00000	2,771	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		480.00000	469	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,087.00000	3,116	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,169.00000	2,138	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		176.00000	185	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,728.00000	1,701	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		335.00000	349	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,382.00000	1,362	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		589.00000	609	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			635.00000	623	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,242.00000	2,270	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			456.00000	445	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,263.00000	3,292	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,250.00000	2,218	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			157.00000	165	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,796.00000	1,769	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			304.00000	316	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,432.00000	1,412	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			539.00000	559	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,162.00000	1,145	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			869.00000	892	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			783.00000	769	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,691.00000	1,716	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			551.00000	539	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,658.00000	2,686	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,939.00000	1,910	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			246.00000	257	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,540.00000	1,518	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			447.00000	466	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			694.00000	680	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,001.00000	2,027	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			417.00000	404	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,524.00000	3,551	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,867.00000	1,838	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			274.00000	286	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,485.00000	1,464	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			492.00000	511	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			567.00000	554	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,574.00000	2,602	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			480.00000	469	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,087.00000	3,116	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			401.00000	388	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,608.00000	3,636	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,013.00000	1,983	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			220.00000	230	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,598.00000	1,575	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			405.00000	422	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			715.00000	701	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,922.00000	1,948	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			507.00000	495	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,914.00000	2,942	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			434.00000	420	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,441.00000	3,467	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,090.00000	2,059	24.96	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 14/12/2009 Currency Future	8.60	Put		197.00000	206	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		1,333.00000	1,314	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		640.00000	661	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		618.00000	605	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,325.00000	2,353	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		521.00000	509	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,828.00000	2,856	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		445.00000	433	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		3,352.00000	3,381	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,976.00000	1,946	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		233.00000	243	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		1,569.00000	1,546	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		426.00000	444	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		1,264.00000	1,247	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		721.00000	744	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		704.00000	690	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		1,961.00000	1,988	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		592.00000	579	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,449.00000	2,477	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		500.00000	488	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		2,957.00000	2,986	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		425.00000	412	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,482.00000	3,509	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,416.00000	2,383	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		123.00000	130	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,939.00000	1,910	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		246.00000	257	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		694.00000	680	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,001.00000	2,027	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		2,501.00000	2,467	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		108.00000	115	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,598.00000	1,575	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		405.00000	422	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,544.00000	2,510	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		101.00000	107	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		2,051.00000	2,020	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		208.00000	218	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,630.00000	1,604	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		387.00000	401	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,309.00000	1,291	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		666.00000	688	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		876.00000	860	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,433.00000	1,457	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		726.00000	712	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,883.00000	1,909	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.25	Call			609.00000	597	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,366.00000	2,394	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			514.00000	502	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,871.00000	2,899	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,676.00000	2,641	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			83.00000	88	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,728.00000	1,701	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			335.00000	349	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			635.00000	623	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,242.00000	2,270	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,632.00000	2,597	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			89.00000	94	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,130.00000	2,098	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			187.00000	195	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,695.00000	1,668	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			352.00000	366	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,357.00000	1,338	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			614.00000	635	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			905.00000	889	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,363.00000	1,386	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			748.00000	734	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,805.00000	1,831	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			626.00000	614	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,283.00000	2,311	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			462.00000	451	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,219.00000	3,248	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,856.00000	2,820	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			63.00000	67	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,332.00000	2,299	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			139.00000	147	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			808.00000	794	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,616.00000	1,641	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,901.00000	2,865	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			58.00000	62	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,374.00000	2,341	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			131.00000	138	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,902.00000	1,874	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			260.00000	271	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,513.00000	1,491	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			470.00000	488	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			821.00000	806	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,579.00000	1,604	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			683.00000	670	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,040.00000	2,067	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,947.00000	2,911	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.60	Put		54.00000	58	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		2,588.00000	2,553	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		95.00000	101	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,662.00000	1,636	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		369.00000	383	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		2,291.00000	2,258	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		148.00000	156	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,831.00000	1,803	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		288.00000	301	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,458.00000	1,438	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		516.00000	535	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1,182.00000	1,164	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		839.00000	861	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		796.00000	781	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,653.00000	1,678	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		663.00000	651	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,121.00000	2,148	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		559.00000	546	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,616.00000	2,644	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		394.00000	381	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,651.00000	3,678	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,867.00000	1,838	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		274.00000	286	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		673.00000	660	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,080.00000	2,107	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		371.00000	359	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,778.00000	3,806	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		386.00000	373	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,693.00000	3,721	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,902.00000	1,874	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		260.00000	271	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		683.00000	670	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,040.00000	2,067	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		575.00000	563	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,532.00000	2,560	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		409.00000	396	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,566.00000	3,593	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		357.00000	345	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,864.00000	3,892	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,459.00000	2,425	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		116.00000	122	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,332.00000	2,299	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		139.00000	147	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,416.00000	2,383	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		123.00000	130	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,856.00000	2,820	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		63.00000	67	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,544.00000	2,510	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		101.00000	107	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		2,210.00000	2,177	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		167.00000	175	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,309.00000	1,291	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		666.00000	688	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		726.00000	712	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,883.00000	1,909	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		514.00000	502	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,871.00000	2,899	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		350.00000	338	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		3,907.00000	3,936	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.56720	10.61080		29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,240.00000	1,217	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,229.00000	1,249	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,187.00000	1,164	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,326.00000	1,347	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,105.00000	1,084	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,495.00000	1,517	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,031.00000	1,010	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,670.00000	1,693	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,045.00000	1,024	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,634.00000	1,657	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		784.00000	768	32.45	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,473.00000	2,500	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,549.00000	1,522	27.69	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		788.00000	804	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,075.00000	1,054	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,564.00000	1,586	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,060.00000	1,039	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,599.00000	1,622	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,153.00000	1,131	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,393.00000	1,414	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,170.00000	1,148	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,359.00000	1,381	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,121.00000	1,099	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,460.00000	1,482	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,090.00000	1,068	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,529.00000	1,551	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,137.00000	1,115	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,426.00000	1,448	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,204.00000	1,181	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,294.00000	1,314	29.42	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 15/03/2010 Currency Future	10.60	Call			1,240.00000	1,217	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,229.00000	1,249	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,170.00000	1,148	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,359.00000	1,381	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,017.00000	996	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,706.00000	1,729	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			979.00000	959	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,808.00000	1,832	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,003.00000	983	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,742.00000	1,766	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,003.00000	983	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,742.00000	1,766	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			989.00000	969	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,778.00000	1,802	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			925.00000	906	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,964.00000	1,989	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			976.00000	956	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,815.00000	1,839	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			963.00000	943	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,852.00000	1,876	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			901.00000	883	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,040.00000	2,065	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			950.00000	931	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,889.00000	1,914	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			937.00000	918	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,927.00000	1,951	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,296.00000	1,272	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,136.00000	1,155	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,596.00000	1,568	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			735.00000	751	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,503.00000	1,476	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			842.00000	859	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,459.00000	1,433	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			898.00000	916	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,417.00000	1,391	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			956.00000	974	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,376.00000	1,351	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,015.00000	1,034	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,336.00000	1,311	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,075.00000	1,094	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			738.00000	723	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,678.00000	2,706	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,722.00000	1,693	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			611.00000	626	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			937.00000	918	31.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,927.00000	1,951	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		527.00000	512	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,616.00000	3,645	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,803.00000	1,773	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		542.00000	556	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,153.00000	1,131	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,393.00000	1,414	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		554.00000	538	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,494.00000	3,521	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,860.00000	1,829	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		499.00000	512	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		573.00000	557	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,413.00000	3,440	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,889.00000	1,858	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		478.00000	491	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,075.00000	1,054	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,564.00000	1,586	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		583.00000	567	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,372.00000	3,399	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,948.00000	1,917	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		437.00000	449	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		603.00000	586	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,292.00000	3,319	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		878.00000	860	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,117.00000	2,143	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		484.00000	470	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,824.00000	3,853	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,620.00000	1,592	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		709.00000	725	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		913.00000	894	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,002.00000	2,027	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		889.00000	871	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,079.00000	2,104	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		493.00000	478	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,782.00000	3,811	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,503.00000	1,476	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		842.00000	859	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		878.00000	860	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,117.00000	2,143	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		856.00000	838	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,195.00000	2,221	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		834.00000	817	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,273.00000	2,300	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		453.00000	439	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,992.00000	4,022	33.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,572.00000	1,545	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			761.00000	777	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,017.00000	996	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,706.00000	1,729	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			889.00000	871	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,079.00000	2,104	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			867.00000	849	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,156.00000	2,182	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			476.00000	462	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,865.00000	3,895	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,670.00000	1,642	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			659.00000	675	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			510.00000	495	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,699.00000	3,727	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,776.00000	1,746	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			565.00000	579	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,831.00000	1,801	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			520.00000	534	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			564.00000	548	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,453.00000	3,480	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,138.00000	2,105	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			328.00000	338	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,277.00000	1,253	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,166.00000	1,186	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			623.00000	606	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,213.00000	3,239	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,041.00000	2,009	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			380.00000	391	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,222.00000	1,199	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,261.00000	1,282	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,090.00000	1,068	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,529.00000	1,551	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,060.00000	1,039	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,599.00000	1,622	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			593.00000	576	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,332.00000	3,359	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,137.00000	1,115	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,426.00000	1,448	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			989.00000	969	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,778.00000	1,802	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			545.00000	529	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,534.00000	3,562	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,105.00000	2,072	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			345.00000	355	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,259.00000	1,235	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,198.00000	1,217	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,222.00000	1,199	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,261.00000	1,282	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		613.00000	596	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,252.00000	3,279	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,010.00000	1,977	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		399.00000	410	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		536.00000	520	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,575.00000	3,603	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		2,172.00000	2,138	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		311.00000	321	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,259.00000	1,235	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,198.00000	1,217	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		634.00000	616	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,173.00000	3,199	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		0.00000	2,241	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		0.00000	273	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		0.00000	1,331	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		0.00000	1,063	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		0.00000	1,291	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		0.00000	1,124	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		0.00000	648	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		0.00000	3,081	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.00190	13.81430		23.87	700,095.00	50	3,241.00
£ / R On 16/03/2009 Currency Future	13.80	Call		142.00000	268	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		128.00000	66	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		84.00000	122	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		270.00000	120	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		59.00000	72	38.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		594.00000	420	38.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		51.00000	46	44.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		837.00000	644	44.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		12.00000	12	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		1,298.00000	1,111	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		26.00000	29	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		1,061.00000	877	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		34.00000	36	48.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		970.00000	784	48.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		29.00000	34	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		1,015.00000	832	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		45.00000	42	45.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		880.00000	690	45.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		57.00000	65	40.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		642.00000	463	40.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	14.20	Call			67.00000	90	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			453.00000	288	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			59.00000	72	38.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			594.00000	420	38.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			55.00000	59	41.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			691.00000	507	41.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			51.00000	46	44.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			837.00000	644	44.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			53.00000	54	42.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			739.00000	552	42.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			45.00000	42	45.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			880.00000	690	45.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			39.00000	39	47.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			925.00000	737	47.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			61.00000	79	37.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			547.00000	377	37.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			57.00000	65	40.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			642.00000	463	40.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			61.00000	79	37.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			547.00000	377	37.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			79.00000	112	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			315.00000	160	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			71.00000	96	31.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			407.00000	244	31.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			52.00000	50	43.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			788.00000	598	43.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			26.00000	29	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,061.00000	877	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			14.00000	15	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,250.00000	1,063	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			22.00000	24	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,108.00000	923	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			12.00000	12	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,298.00000	1,111	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			10.00000	10	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,346.00000	1,158	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			16.00000	18	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,202.00000	1,016	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			101.00000	179	24.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			187.00000	77	24.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			120.00000	223	26.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			156.00000	71	26.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			76.00000	104	29.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			361.00000	202	29.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			52.00000	50	43.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	14.55	Put			788.00000	598	43.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			19.00000	21	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,155.00000	969	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			6.00000	6	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,492.00000	1,304	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,837.00000	1,650	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,036.00000	1,849	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			2.00000	2	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,788.00000	1,600	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			5.00000	5	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,541.00000	1,353	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			4.00000	4	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,590.00000	1,402	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			5.00000	5	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,541.00000	1,353	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			3.00000	3	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,689.00000	1,501	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			6.00000	6	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,492.00000	1,304	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			3.00000	2	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,738.00000	1,550	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,236.00000	2,048	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,887.00000	1,699	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			2.00000	2	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,788.00000	1,600	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,987.00000	1,799	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,386.00000	2,198	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,336.00000	2,148	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,086.00000	1,899	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,236.00000	2,048	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,486.00000	2,298	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,586.00000	2,398	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,586.00000	2,398	49.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.95	Call			1.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			2,136.00000	1,948	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,686.00000	2,498	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			3,036.00000	2,848	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,936.00000	2,748	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,386.00000	3,198	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,686.00000	3,498	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,236.00000	4,048	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,836.00000	4,648	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,986.00000	4,798	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,686.00000	4,498	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			4,136.00000	3,948	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,636.00000	4,448	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			3,136.00000	2,948	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,286.00000	2,098	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,786.00000	2,598	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,186.00000	1,998	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			4.00000	4	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,590.00000	1,402	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			9.00000	9	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,394.00000	1,207	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			4.00000	3	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,639.00000	1,451	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			29.00000	34	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,015.00000	832	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			22.00000	24	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,108.00000	923	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			7.00000	7	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,443.00000	1,255	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1.00000	1	49.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.80	Put			1,987.00000	1,799	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,086.00000	1,899	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			14.00000	15	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,250.00000	1,063	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			10.00000	10	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,346.00000	1,158	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			3.00000	2	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,738.00000	1,550	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,937.00000	1,749	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,036.00000	1,849	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,837.00000	1,650	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,386.00000	2,198	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,486.00000	2,298	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,886.00000	2,698	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,186.00000	1,998	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,286.00000	2,098	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,786.00000	2,598	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,986.00000	2,798	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,436.00000	2,248	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,536.00000	2,348	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,636.00000	2,448	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,736.00000	2,548	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,836.00000	2,648	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,086.00000	1,899	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,236.00000	3,048	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,336.00000	3,148	49.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	17.25	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,436.00000	3,248	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,536.00000	3,348	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,336.00000	4,148	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,436.00000	4,248	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,536.00000	4,348	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,736.00000	4,548	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,836.00000	4,648	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,936.00000	4,748	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			5,036.00000	4,848	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,736.00000	3,548	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,836.00000	3,648	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,936.00000	3,748	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			4,036.00000	3,848	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,836.00000	3,648	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			4,036.00000	3,848	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,336.00000	4,148	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,536.00000	4,348	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,286.00000	4,098	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,386.00000	4,198	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,486.00000	4,298	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,586.00000	4,398	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,786.00000	4,598	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	49.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	18.70	Put			4,886.00000	4,698	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			5,086.00000	4,898	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,636.00000	4,448	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			5,036.00000	4,848	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,136.00000	4,948	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,236.00000	5,048	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,336.00000	5,148	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,436.00000	5,248	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,736.00000	4,548	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,136.00000	4,948	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,236.00000	5,048	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,786.00000	3,598	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,886.00000	3,698	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,986.00000	3,798	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			4,086.00000	3,898	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			4,186.00000	3,998	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,286.00000	3,098	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,486.00000	3,298	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,586.00000	3,398	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,986.00000	2,798	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,086.00000	2,898	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			3,186.00000	2,998	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,286.00000	3,098	49.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	17.60	Call		0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		3,786.00000	3,598	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		2,536.00000	2,348	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		3,036.00000	2,848	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		3,086.00000	2,898	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		1.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,937.00000	1,749	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		1.00000	1	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		2,036.00000	1,849	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,736.00000	2,548	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		0.00000	0	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		2,336.00000	2,148	49.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		64.00000	84	35.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		500.00000	332	35.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		223.00000	361	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		109.00000	59	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		142.00000	268	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		128.00000	66	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		398.00000	525	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		84.00000	24	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		308.00000	440	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		94.00000	38	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		435.00000	570	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		71.00000	18	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		353.00000	482	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		89.00000	30	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		265.00000	399	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		101.00000	48	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		181.00000	314	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		117.00000	62	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		92.00000	149	23.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		228.00000	97	23.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		79.00000	112	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		315.00000	160	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		0.00000	440	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		0.00000	38	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		0.00000	104	29.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		0.00000	202	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.27610	14.09060		25.43	1,584,647.10	111	6,990.00
£ / R On 12/06/2009 Currency Future	14.10	Call		716.00000	794	24.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		726.00000	618	24.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.25	Call			663.00000	735	25.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			822.00000	709	25.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			543.00000	601	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,103.00000	975	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			473.00000	533	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,282.00000	1,157	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			333.00000	383	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,642.00000	1,507	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			412.00000	471	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,422.00000	1,295	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			442.00000	504	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,351.00000	1,228	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			427.00000	487	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,386.00000	1,261	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			473.00000	533	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,282.00000	1,157	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			614.00000	681	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			924.00000	805	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			570.00000	631	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,030.00000	905	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			531.00000	587	27.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,140.00000	1,011	27.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			506.00000	559	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,215.00000	1,083	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			489.00000	546	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,249.00000	1,120	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			457.00000	521	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,317.00000	1,195	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			543.00000	601	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,103.00000	975	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			518.00000	573	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,177.00000	1,047	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			557.00000	616	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,066.00000	940	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			557.00000	616	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,066.00000	940	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			585.00000	647	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			994.00000	871	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			630.00000	698	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			889.00000	772	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			599.00000	664	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			959.00000	838	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			345.00000	397	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,605.00000	1,470	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			398.00000	455	27.98	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 12/06/2009 Currency Future	15.15	Put			1,457.00000	1,329	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			345.00000	397	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,605.00000	1,470	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			427.00000	487	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,386.00000	1,261	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			321.00000	369	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,680.00000	1,543	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			371.00000	425	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,530.00000	1,399	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			698.00000	774	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			757.00000	648	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			680.00000	754	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			790.00000	678	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			489.00000	546	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,249.00000	1,120	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			384.00000	440	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,494.00000	1,364	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			298.00000	344	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,758.00000	1,618	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			229.00000	266	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,038.00000	1,890	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			188.00000	220	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,248.00000	2,093	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			238.00000	276	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,997.00000	1,850	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			277.00000	320	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,836.00000	1,694	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			267.00000	308	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,876.00000	1,732	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			287.00000	332	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,797.00000	1,656	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			257.00000	297	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,916.00000	1,771	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			287.00000	332	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,797.00000	1,656	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			160.00000	188	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,420.00000	2,262	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			212.00000	246	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,121.00000	1,970	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			196.00000	228	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,205.00000	2,052	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			142.00000	166	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,551.00000	2,390	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			181.00000	211	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,290.00000	2,135	27.98	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 12/06/2009 Currency Future	16.40	Call			154.00000	180	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,463.00000	2,304	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			130.00000	153	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,640.00000	2,477	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			120.00000	141	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,729.00000	2,565	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			115.00000	136	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,774.00000	2,610	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			148.00000	173	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,507.00000	2,347	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			174.00000	203	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,333.00000	2,177	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			110.00000	130	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,820.00000	2,654	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			81.00000	97	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,141.00000	2,971	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			89.00000	105	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,048.00000	2,879	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			60.00000	71	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,469.00000	3,295	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			45.00000	54	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,755.00000	3,578	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			26.00000	31	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,335.00000	4,155	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			14.00000	17	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,923.00000	4,741	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			12.00000	15	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,071.00000	4,889	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			17.00000	21	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,727.00000	4,545	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			27.00000	32	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,286.00000	4,106	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			30.00000	36	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,189.00000	4,010	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			18.00000	22	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,678.00000	4,496	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			74.00000	89	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,234.00000	3,063	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			167.00000	195	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,376.00000	2,219	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			247.00000	286	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,957.00000	1,810	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			412.00000	471	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,422.00000	1,295	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			358.00000	411	27.98	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 12/06/2009 Currency Future	15.30	Put		1,567.00000	1,435	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		333.00000	383	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,642.00000	1,507	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		310.00000	357	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,719.00000	1,580	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		506.00000	559	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,215.00000	1,083	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		358.00000	411	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,567.00000	1,435	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		398.00000	455	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,457.00000	1,329	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		298.00000	344	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,758.00000	1,618	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		247.00000	286	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,957.00000	1,810	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		229.00000	266	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,038.00000	1,890	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		277.00000	320	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,836.00000	1,694	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		181.00000	211	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,290.00000	2,135	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		229.00000	266	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,038.00000	1,890	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		196.00000	228	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,205.00000	2,052	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		220.00000	256	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,080.00000	1,930	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		204.00000	237	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,163.00000	2,011	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		154.00000	180	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,463.00000	2,304	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		212.00000	246	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,121.00000	1,970	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		167.00000	195	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,376.00000	2,219	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		130.00000	153	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,640.00000	2,477	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		110.00000	130	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,820.00000	2,654	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		120.00000	141	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,729.00000	2,565	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		101.00000	120	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,911.00000	2,744	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		93.00000	110	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		3,002.00000	2,834	27.98	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 12/06/2009 Currency Future	16.90	Call			101.00000	120	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,911.00000	2,744	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			85.00000	101	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,094.00000	2,925	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			136.00000	160	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,595.00000	2,434	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			125.00000	147	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,684.00000	2,521	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			106.00000	125	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,865.00000	2,699	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			97.00000	115	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,956.00000	2,789	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			188.00000	220	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,248.00000	2,093	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			160.00000	188	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,420.00000	2,262	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			106.00000	125	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,865.00000	2,699	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			68.00000	81	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,328.00000	3,155	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			62.00000	74	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,422.00000	3,248	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			57.00000	68	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,516.00000	3,342	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			52.00000	62	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,611.00000	3,436	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			24.00000	30	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,384.00000	4,203	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			22.00000	27	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,481.00000	4,301	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			20.00000	24	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,579.00000	4,398	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			16.00000	20	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,776.00000	4,594	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			15.00000	18	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,874.00000	4,692	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			13.00000	16	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,973.00000	4,790	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			43.00000	52	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,803.00000	3,626	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			39.00000	47	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,899.00000	3,721	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			36.00000	43	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,995.00000	3,817	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			32.00000	39	27.98	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 12/06/2009 Currency Future	18.15	Put			4,092.00000	3,913	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			39.00000	47	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,899.00000	3,721	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			32.00000	39	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,092.00000	3,913	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			24.00000	30	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,384.00000	4,203	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			20.00000	24	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,579.00000	4,398	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			23.00000	28	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,433.00000	4,252	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			21.00000	26	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,530.00000	4,349	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			19.00000	23	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,628.00000	4,447	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			16.00000	19	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,825.00000	4,643	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			13.00000	16	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,022.00000	4,839	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			11.00000	14	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,121.00000	4,938	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			16.00000	20	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,776.00000	4,594	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			13.00000	16	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,973.00000	4,790	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			11.00000	13	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,170.00000	4,987	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			10.00000	12	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,269.00000	5,086	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			9.00000	11	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,368.00000	5,185	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			8.00000	10	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,467.00000	5,284	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			16.00000	19	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,825.00000	4,643	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			10.00000	13	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,220.00000	5,037	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			9.00000	11	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,319.00000	5,135	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			65.00000	78	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,375.00000	3,202	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			54.00000	65	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,564.00000	3,389	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			50.00000	59	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,659.00000	3,483	27.98	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 12/06/2009 Currency Future	17.90	Call			41.00000	50	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,851.00000	3,673	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			37.00000	45	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,947.00000	3,769	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			34.00000	41	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,043.00000	3,865	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			31.00000	37	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,140.00000	3,961	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			85.00000	101	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,094.00000	2,925	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			78.00000	93	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,187.00000	3,017	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			71.00000	85	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,281.00000	3,109	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			65.00000	78	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,375.00000	3,202	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			41.00000	50	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,851.00000	3,673	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			125.00000	147	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,684.00000	2,521	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			81.00000	97	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,141.00000	2,971	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			89.00000	105	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,048.00000	2,879	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			68.00000	81	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,328.00000	3,155	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			57.00000	68	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,516.00000	3,342	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			148.00000	173	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,507.00000	2,347	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			238.00000	276	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,997.00000	1,850	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			570.00000	631	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,030.00000	905	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			773.00000	855	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			632.00000	529	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			735.00000	814	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			694.00000	587	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			856.00000	960	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			515.00000	434	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			813.00000	901	23.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			572.00000	475	23.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			735.00000	814	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			694.00000	587	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			879.00000	990	23.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.70	Put			488.00000	414	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			834.00000	930	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			543.00000	454	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			792.00000	878	24.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			602.00000	502	24.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			754.00000	834	24.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			664.00000	558	24.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			646.00000	716	25.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			856.00000	740	25.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			792.00000	878	24.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			602.00000	502	24.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			614.00000	681	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			924.00000	805	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			698.00000	774	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			757.00000	648	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.49380		14.30970		26.40	0.00	0	3,247.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,071.00000	1,159	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,062.00000	965	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,000.00000	1,082	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,191.00000	1,089	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			891.00000	964	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,431.00000	1,320	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			812.00000	889	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,603.00000	1,495	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			649.00000	724	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,940.00000	1,830	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			727.00000	808	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,768.00000	1,664	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			760.00000	843	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,701.00000	1,600	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			795.00000	875	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,635.00000	1,531	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			891.00000	964	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,431.00000	1,320	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			967.00000	1,047	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,257.00000	1,153	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			920.00000	996	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,361.00000	1,252	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			812.00000	889	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,603.00000	1,495	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			849.00000	918	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,539.00000	1,424	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			876.00000	948	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,467.00000	1,354	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			830.00000	903	27.71	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 14/09/2009 Currency Future	15.05	Put			1,571.00000	1,460	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			862.00000	933	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,503.00000	1,389	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			905.00000	979	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,396.00000	1,286	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			876.00000	948	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,467.00000	1,354	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			744.00000	825	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,734.00000	1,632	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			777.00000	862	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,668.00000	1,568	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			936.00000	1,012	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,326.00000	1,219	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			727.00000	808	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,768.00000	1,664	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			649.00000	724	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,940.00000	1,830	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			695.00000	774	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,836.00000	1,730	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			635.00000	708	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,975.00000	1,865	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			620.00000	693	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,011.00000	1,899	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			680.00000	757	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,870.00000	1,763	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,035.00000	1,120	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,125.00000	1,026	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,017.00000	1,101	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,158.00000	1,057	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,053.00000	1,139	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,093.00000	996	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			592.00000	662	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,083.00000	1,969	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			951.00000	1,029	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,291.00000	1,185	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			905.00000	979	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,396.00000	1,286	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			711.00000	791	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,801.00000	1,697	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,109.00000	1,200	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,000.00000	906	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,071.00000	1,159	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,062.00000	965	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,184.00000	1,290	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			874.00000	796	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Call			1,148.00000	1,237	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			938.00000	843	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,203.00000	1,318	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			843.00000	774	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,166.00000	1,263	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			906.00000	820	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,128.00000	1,218	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			969.00000	874	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,090.00000	1,179	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,030.00000	935	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			984.00000	1,064	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,224.00000	1,121	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			744.00000	825	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,734.00000	1,632	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			565.00000	633	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,156.00000	2,039	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			711.00000	791	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,801.00000	1,697	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			592.00000	662	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,083.00000	1,969	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			565.00000	633	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,156.00000	2,039	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			539.00000	605	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,230.00000	2,111	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			514.00000	578	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,305.00000	2,184	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			830.00000	903	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,571.00000	1,460	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			664.00000	740	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,905.00000	1,797	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			606.00000	678	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,046.00000	1,934	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			664.00000	740	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,905.00000	1,797	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			579.00000	648	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,119.00000	2,004	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			552.00000	619	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,192.00000	2,075	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			527.00000	591	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,267.00000	2,148	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,035.00000	1,120	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,125.00000	1,026	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			467.00000	527	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,458.00000	2,333	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,128.00000	1,218	25.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.15	Put		969.00000	874	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		951.00000	1,029	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,291.00000	1,185	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		795.00000	875	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,635.00000	1,531	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	1,345	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		0.00000	751	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	1,237	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		0.00000	843	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		0.00000	1,047	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		0.00000	1,153	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.50880	14.32590		27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,302.00000	1,437	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,276.00000	1,228	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,231.00000	1,360	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,405.00000	1,352	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,103.00000	1,223	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,677.00000	1,614	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,118.00000	1,239	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,642.00000	1,580	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,197.00000	1,324	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,471.00000	1,415	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,164.00000	1,289	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,538.00000	1,480	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,133.00000	1,256	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,607.00000	1,547	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,074.00000	1,192	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,748.00000	1,683	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,037.00000	1,161	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,811.00000	1,753	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,000.00000	1,132	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,875.00000	1,823	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		866.00000	989	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,140.00000	2,080	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,372.00000	1,508	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,146.00000	1,099	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,340.00000	1,473	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,214.00000	1,164	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,266.00000	1,398	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,340.00000	1,289	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	1,611	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		0.00000	1,003	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		0.00000	1,559	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		0.00000	1,050	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	1,508	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Put		0.00000	1,099	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	1,324	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		0.00000	1,415	27.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.91400	12.80850		20.46	19,500,140.00	1,510	3,066.00
€ / R On 16/03/2009 Currency Future	12.80	Call		120.00000	167	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		112.00000	53	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		79.00000	85	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		221.00000	121	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		42.00000	32	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		484.00000	368	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		34.00000	22	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		625.00000	508	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		32.00000	20	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		673.00000	556	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		46.00000	37	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		438.00000	323	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		56.00000	50	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		348.00000	236	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		226.00000	287	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		67.00000	23	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		153.00000	205	22.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		94.00000	41	22.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		104.00000	133	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		145.00000	69	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		90.00000	103	20.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		182.00000	89	20.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		70.00000	71	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		262.00000	157	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		62.00000	59	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		304.00000	195	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		188.00000	245	22.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		79.00000	31	22.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		266.00000	331	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		57.00000	17	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		39.00000	28	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		531.00000	414	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		28.00000	17	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		770.00000	653	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		22.00000	14	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		864.00000	750	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		36.00000	25	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		578.00000	461	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		30.00000	18	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		721.00000	604	36.52	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 16/03/2009 Currency Future	13.05	Call			62.00000	59	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			304.00000	195	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			39.00000	28	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			531.00000	414	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			15.00000	10	41.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			957.00000	846	41.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			13.00000	7	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,004.00000	893	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			10.00000	5	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,052.00000	941	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1.00000	0	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,592.00000	1,486	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1.00000	0	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,642.00000	1,536	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			3.00000	0	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,344.00000	1,236	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			9.00000	3	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,100.00000	989	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			27.00000	15	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			818.00000	701	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			27.00000	15	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			818.00000	701	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			22.00000	14	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			864.00000	750	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			3.00000	0	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,344.00000	1,236	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			0.00000	0	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,742.00000	1,636	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			0.00000	0	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,092.00000	1,986	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			4.00000	1	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,246.00000	1,137	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			6.00000	1	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,197.00000	1,087	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			626.00000	715	28.19	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			18.00000	1	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			104.00000	133	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			145.00000	69	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			350.00000	424	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			41.00000	10	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			722.00000	815	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			14.00000	1	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			722.00000	815	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			14.00000	1	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			770.00000	864	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.05	Put			12.00000	0	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			674.00000	765	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			15.00000	1	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			485.00000	568	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			27.00000	4	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			532.00000	617	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			23.00000	3	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			394.00000	471	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			36.00000	7	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			913.00000	1,014	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			5.00000	0	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			579.00000	666	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			20.00000	2	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			819.00000	914	28.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			11.00000	0	28.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,309.00000	1,414	21.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			0.00000	0	21.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,209.00000	1,314	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	0	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,109.00000	1,214	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			0.00000	0	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,010.00000	1,114	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			2.00000	0	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			532.00000	617	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			23.00000	3	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,259.00000	1,364	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	0	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,159.00000	1,264	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	0	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,059.00000	1,164	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			1.00000	0	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			961.00000	1,064	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			3.00000	0	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			866.00000	964	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			7.00000	0	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			770.00000	864	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			12.00000	0	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,010.00000	1,114	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			2.00000	0	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			439.00000	519	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			31.00000	5	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			674.00000	765	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			15.00000	1	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			307.00000	377	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			49.00000	13	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.65	Call			226.00000	287	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			67.00000	23	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			307.00000	377	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			49.00000	13	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,159.00000	1,264	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	0	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			961.00000	1,064	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			3.00000	0	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			485.00000	568	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			27.00000	4	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			266.00000	331	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			57.00000	17	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			10.00000	5	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,052.00000	941	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			4.00000	1	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,295.00000	1,187	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			120.00000	167	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			112.00000	53	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			19.00000	13	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			910.00000	799	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1.00000	0	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,493.00000	1,386	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			28.00000	17	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			770.00000	653	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,359.00000	1,464	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,192.00000	2,086	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			0.00000	0	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,792.00000	2,686	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,392.00000	3,286	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,992.00000	3,886	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			0.00000	0	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,842.00000	1,736	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			0.00000	0	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,442.00000	2,336	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	0	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,042.00000	2,936	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,642.00000	3,536	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			0.00000	0	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,892.00000	2,786	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.50	Put			3,692.00000	3,586	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,492.00000	4,386	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,292.00000	5,186	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,459.00000	1,564	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			0.00000	0	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,542.00000	2,436	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,342.00000	3,236	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,142.00000	4,036	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,942.00000	4,836	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,859.00000	1,964	17.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	0	17.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			0.00000	0	31.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,142.00000	2,036	31.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			0.00000	0	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,942.00000	2,836	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,742.00000	3,636	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,542.00000	4,436	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,208.00000	2,314	16.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	16.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,409.00000	1,514	20.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	0	20.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	0	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,792.00000	1,686	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			0.00000	0	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,592.00000	2,486	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,192.00000	4,086	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,659.00000	2,764	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,909.00000	3,014	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,108.00000	2,214	16.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	0	16.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			0.00000	0	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,892.00000	1,786	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			0.00000	0	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,692.00000	2,586	31.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,492.00000	3,386	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,009.00000	3,114	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,209.00000	2,314	16.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	16.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	0	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,792.00000	1,686	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,958.00000	3,064	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,159.00000	2,264	16.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	16.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	0	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,642.00000	2,536	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,442.00000	3,336	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,109.00000	3,214	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,309.00000	2,414	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,509.00000	1,614	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	0	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			0.00000	0	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,692.00000	1,586	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			0.00000	0	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,492.00000	2,386	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,292.00000	3,186	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,708.00000	2,814	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,909.00000	2,014	17.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	17.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			4.00000	1	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,295.00000	1,187	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,609.00000	2,714	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,809.00000	1,914	18.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	0	18.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			2.00000	0	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,394.00000	1,286	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			0.00000	0	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,992.00000	2,886	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,792.00000	3,686	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,509.00000	2,614	15.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call		1,709.00000	1,814	18.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put		0.00000	0	18.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		1.00000	0	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,493.00000	1,386	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call		0.00000	0	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put		2,292.00000	2,186	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		0.00000	0	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		3,092.00000	2,986	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call		0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put		3,892.00000	3,786	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call		2,809.00000	2,914	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call		2,009.00000	2,114	17.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put		0.00000	0	17.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		439.00000	519	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		31.00000	5	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call		0.00000	0	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put		1,992.00000	1,886	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call		0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put		3,592.00000	3,486	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call		2,458.00000	2,564	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call		1,659.00000	1,764	18.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put		0.00000	0	18.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call		1.00000	0	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put		1,543.00000	1,436	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call		0.00000	0	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put		2,342.00000	2,236	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call		0.00000	0	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put		3,142.00000	3,036	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call		0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put		3,942.00000	3,836	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call		2,358.00000	2,464	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call		1,559.00000	1,664	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put		0.00000	0	19.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call		0.00000	0	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put		3,242.00000	3,136	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		4,042.00000	3,936	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,409.00000	2,514	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call		1,609.00000	1,714	18.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put		0.00000	0	18.93	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 16/03/2009 Currency Future	15.20	Call			0.00000	0	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,392.00000	2,286	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,192.00000	3,086	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,709.00000	2,814	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,759.00000	2,864	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,959.00000	2,064	17.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	0	17.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			0.00000	0	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,042.00000	1,936	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			0.00000	0	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,842.00000	2,736	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,559.00000	2,664	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,759.00000	1,864	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	0	18.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			2.00000	0	34.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,443.00000	1,336	34.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			0.00000	0	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,242.00000	2,136	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	0	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,042.00000	2,936	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,842.00000	3,736	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,292.00000	4,186	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,909.00000	2,014	17.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	17.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,041.00000	3,936	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,842.00000	4,736	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,792.00000	4,686	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,159.00000	2,264	16.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	16.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,359.00000	1,464	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	0	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,642.00000	2,536	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,242.00000	4,136	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,259.00000	2,364	16.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.55	Put		0.00000	0	16.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,459.00000	1,564	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		0.00000	0	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		0.00000	0	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,542.00000	2,436	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		3,342.00000	3,236	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		3,309.00000	3,414	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,509.00000	2,614	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		913.00000	1,014	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		5.00000	0	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		0.00000	0	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		3,092.00000	2,986	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call		3,409.00000	3,514	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call		3,208.00000	3,314	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,409.00000	2,514	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Call		2,859.00000	2,964	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Call		2,059.00000	2,164	16.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Put		0.00000	0	16.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,259.00000	1,364	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		0.00000	0	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Call		51.00000	43	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Put		392.00000	279	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Call		7.00000	2	38.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Put		1,148.00000	1,038	38.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Call		0.00000	0	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Put		1,942.00000	1,836	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Call		0.00000	0	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Put		2,742.00000	2,636	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Call		0.00000	0	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Put		3,542.00000	3,436	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.75	Call		3,059.00000	3,164	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.75	Put		0.00000	0	15.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		2,259.00000	2,364	16.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		0.00000	0	16.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		0.00000	0	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		1,742.00000	1,636	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.16310	13.06050		25.13	132,420,786.00	10,060	15,034.00
€ / R On 12/06/2009 Currency Future	13.05	Call		683.00000	705	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.05	Put			672.00000	592	24.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			629.00000	646	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			768.00000	683	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			531.00000	544	26.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			970.00000	881	26.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			476.00000	492	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,066.00000	979	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			459.00000	474	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,099.00000	1,011	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			565.00000	576	26.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			904.00000	813	26.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			580.00000	592	25.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			869.00000	779	25.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			683.00000	705	24.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			672.00000	592	24.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			760.00000	789	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			549.00000	476	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			702.00000	725	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			641.00000	562	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			664.00000	685	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			704.00000	621	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			646.00000	665	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			736.00000	652	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			612.00000	627	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			801.00000	714	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			646.00000	665	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			736.00000	652	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			740.00000	767	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			580.00000	504	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			781.00000	813	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			520.00000	450	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			550.00000	560	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			939.00000	847	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			476.00000	492	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,066.00000	979	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			459.00000	474	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,099.00000	1,011	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			426.00000	439	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,166.00000	1,076	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			395.00000	406	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,235.00000	1,143	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			494.00000	510	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,033.00000	947	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			596.00000	609	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			835.00000	746	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.95	Call			721.00000	746	24.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			611.00000	532	24.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			512.00000	529	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,002.00000	916	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			380.00000	391	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,270.00000	1,178	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			366.00000	376	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,305.00000	1,213	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			338.00000	347	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,378.00000	1,284	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			216.00000	218	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,805.00000	1,705	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			207.00000	209	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,846.00000	1,746	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			277.00000	282	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,566.00000	1,469	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			325.00000	333	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,415.00000	1,320	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			410.00000	422	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,200.00000	1,109	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			494.00000	510	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,033.00000	947	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			512.00000	529	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,002.00000	916	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			596.00000	609	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			835.00000	746	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			426.00000	439	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,166.00000	1,076	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			565.00000	576	26.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			904.00000	813	26.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			338.00000	347	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,378.00000	1,284	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			245.00000	249	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,684.00000	1,586	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			174.00000	175	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,013.00000	1,912	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			133.00000	132	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,272.00000	2,169	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			288.00000	294	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,528.00000	1,431	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			313.00000	320	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,452.00000	1,357	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			740.00000	767	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			580.00000	504	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			803.00000	837	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.75	Put		492.00000	424	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,068.00000	1,126	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		307.00000	263	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,034.00000	1,091	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		324.00000	278	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		1,101.00000	1,161	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		291.00000	248	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,034.00000	1,091	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		324.00000	278	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		908.00000	959	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		398.00000	346	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		939.00000	991	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		378.00000	328	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		849.00000	897	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		439.00000	384	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,242.00000	1,307	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		231.00000	194	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		970.00000	1,024	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		360.00000	311	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		1,135.00000	1,197	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		275.00000	234	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,206.00000	1,270	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		245.00000	207	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,170.00000	1,233	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		260.00000	220	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,509.00000	1,585	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		149.00000	122	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,430.00000	1,503	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		170.00000	140	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,353.00000	1,423	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		193.00000	160	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,278.00000	1,345	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		218.00000	182	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,002.00000	1,057	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		341.00000	294	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,470.00000	1,544	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		159.00000	130	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,392.00000	1,463	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		181.00000	150	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,316.00000	1,384	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		205.00000	171	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		908.00000	959	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		398.00000	346	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,206.00000	1,270	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		245.00000	207	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.60	Call			878.00000	928	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			418.00000	365	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			825.00000	867	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			465.00000	404	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,242.00000	1,307	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			231.00000	194	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,170.00000	1,233	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			260.00000	220	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,550.00000	1,626	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			139.00000	113	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,392.00000	1,463	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			181.00000	150	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			849.00000	897	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			439.00000	384	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			760.00000	789	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			549.00000	476	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			878.00000	928	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			418.00000	365	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,068.00000	1,126	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			307.00000	263	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,002.00000	1,057	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			341.00000	294	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			781.00000	813	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			520.00000	450	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			442.00000	456	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,132.00000	1,043	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			395.00000	406	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,235.00000	1,143	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			300.00000	307	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,490.00000	1,394	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			255.00000	260	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,645.00000	1,546	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			235.00000	238	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,724.00000	1,625	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			198.00000	200	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,888.00000	1,787	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			182.00000	183	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,971.00000	1,870	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			166.00000	167	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,056.00000	1,954	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			152.00000	152	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,142.00000	2,039	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			266.00000	271	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,605.00000	1,508	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			225.00000	228	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Put		1,765.00000	1,665	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		288.00000	294	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,528.00000	1,431	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		266.00000	271	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,605.00000	1,508	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		225.00000	228	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,765.00000	1,665	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		190.00000	191	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,929.00000	1,828	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		159.00000	160	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,099.00000	1,996	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		145.00000	145	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,185.00000	2,082	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		121.00000	120	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,361.00000	2,257	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		110.00000	109	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,450.00000	2,346	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		101.00000	99	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,540.00000	2,436	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		91.00000	90	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,631.00000	2,527	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		190.00000	191	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,929.00000	1,828	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		174.00000	175	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,013.00000	1,912	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		121.00000	120	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,361.00000	2,257	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		352.00000	361	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,341.00000	1,248	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		664.00000	685	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		704.00000	621	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		352.00000	361	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,341.00000	1,248	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		325.00000	333	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,415.00000	1,320	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		313.00000	320	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,452.00000	1,357	26.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		0.00000	592	25.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		0.00000	779	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.36200	13.26150		25.82	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,005.00000	1,023	25.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		993.00000	911	25.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		934.00000	947	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,122.00000	1,035	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		850.00000	863	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put		1,288.00000	1,201	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		792.00000	807	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,380.00000	1,295	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		773.00000	788	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,412.00000	1,326	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		885.00000	895	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,224.00000	1,133	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		901.00000	912	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,190.00000	1,100	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,100.00000	1,123	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		838.00000	761	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,024.00000	1,043	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		962.00000	881	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,043.00000	1,063	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		931.00000	851	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		986.00000	1,003	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,025.00000	941	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		969.00000	984	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,057.00000	972	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		951.00000	965	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,090.00000	1,003	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		986.00000	1,003	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,025.00000	941	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		951.00000	965	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,090.00000	1,003	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,082.00000	1,103	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		871.00000	791	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		830.00000	847	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,319.00000	1,235	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		870.00000	879	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,258.00000	1,167	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		773.00000	788	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,412.00000	1,326	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		755.00000	769	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,444.00000	1,357	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		737.00000	751	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,476.00000	1,389	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		702.00000	715	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,541.00000	1,453	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		811.00000	827	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,349.00000	1,265	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		917.00000	929	26.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,156.00000	1,067	26.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,062.00000	1,083	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		901.00000	821	25.21	0.00	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	14.20	Call		669.00000	680	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,608.00000	1,518	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		482.00000	487	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		2,071.00000	1,975	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		811.00000	827	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,349.00000	1,265	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		702.00000	715	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,541.00000	1,453	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		637.00000	647	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,675.00000	1,585	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		606.00000	615	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,745.00000	1,653	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		576.00000	584	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,815.00000	1,722	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		548.00000	555	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,887.00000	1,793	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		885.00000	895	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,224.00000	1,133	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		637.00000	647	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,675.00000	1,585	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		606.00000	615	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,745.00000	1,653	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,239.00000	1,283	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		678.00000	621	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,184.00000	1,225	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		723.00000	663	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,138.00000	1,170	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		776.00000	708	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		901.00000	912	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,190.00000	1,100	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		720.00000	732	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,508.00000	1,420	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		686.00000	697	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,574.00000	1,485	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		653.00000	663	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,641.00000	1,551	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,062.00000	1,083	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		901.00000	821	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,138.00000	1,170	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		776.00000	708	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,157.00000	1,198	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		746.00000	686	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,118.00000	1,143	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		807.00000	731	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		969.00000	984	25.82	0.00	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	13.35	Put		1,057.00000	972	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		792.00000	807	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,380.00000	1,295	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.53090	13.43700		25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,240.00000	1,243	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,253.00000	1,163	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		1,187.00000	1,188	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,350.00000	1,257	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,106.00000	1,103	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,519.00000	1,422	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,315.00000	1,323	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,128.00000	1,042	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		759.00000	755	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,172.00000	2,074	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,205.00000	1,206	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,318.00000	1,225	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,171.00000	1,170	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,384.00000	1,289	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		1,138.00000	1,136	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,451.00000	1,355	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		1,067.00000	1,071	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,580.00000	1,490	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		1,028.00000	1,031	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,641.00000	1,550	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		991.00000	993	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,704.00000	1,612	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		954.00000	955	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,767.00000	1,674	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,335.00000	1,342	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,098.00000	1,011	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,296.00000	1,302	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,159.00000	1,071	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,258.00000	1,263	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,221.00000	1,132	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,222.00000	1,225	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,285.00000	1,194	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		1,154.00000	1,153	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,417.00000	1,322	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		1,122.00000	1,119	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,485.00000	1,388	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		1,086.00000	1,087	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,549.00000	1,456	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		1,047.00000	1,051	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,610.00000	1,520	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		0.00000	1,414	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	13.05	Put			0.00000	933	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			0.00000	1,362	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			0.00000	982	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	1,282	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			0.00000	1,101	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	1,170	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			0.00000	1,289	26.12	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.87700		242.50600		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			297.29700		295.77300		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			303.41800		303.43000		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			291.55300		291.49000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.37500		125.44000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.97700		128.68800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.38700		131.46900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			299.05100		297.56900		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			305.20850		305.27400		0.00	18,312,510.00	6	6.00
GOVI On 05/11/2009 jGovi			310.91200		311.87050		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			336.95700		336.25000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			345.47600		344.75000		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			331.76800		331.86500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.63300		7.71400		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.71000		8.81400		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.05800		8.20700		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.47700		8.58300		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.75300		8.86300		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.59600		8.70800		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.53600		8.65000		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		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
JFRA On 07/05/2009 jFra			8.24000		8.33600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.93800		7.08200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.75800		6.86900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.35900		7.45200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.33600		7.43300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.09000		8.20000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.12000		8.23200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.35600		8.47400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.35300		8.47400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.63000		10.62800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.20500		10.19500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.91600		9.89400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.05300		10.03400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			287.62500		285.94500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			293.54800		293.34800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			299.03200		299.68700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.23100		6.35800		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,683.00000	3,849	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			5.67600		5.83800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,042.00000	4,212	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,289.00000	4,460	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,291.00000	1,291	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			70.00000	70	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.70600		7.79800		12.40	0.00	0	10,211.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,250.00000	1,405	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,474.00000	4,096	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			346.00000	400	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,155.00000	7,676	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,207.00000	7,658	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			486.00000	403	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.64700		7.74400		12.60	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/08/2009 Bond Future	9.25	Call			9,528.00000	9,948	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,444.00000	1,320	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.64800		7.75200		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,572.00000	4,835	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,940.00000	5,641	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.66700		7.77700		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,208.00000	6,499	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,348.00000	6,069	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.12600		8.21700		26.15	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,112.00000	4,518	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,456.00000	5,887	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			1,515.00000	1,704	25.94	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			12,500.00000	11,713	25.94	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,019.00000	10,724	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,092.00000	1,823	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			391.00000	450	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			20,928.00000	20,012	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.08400		8.17700		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,144.00000	5,515	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,661.00000	12,039	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,515.00000	14,171	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,222.00000	4,886	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.07900		8.17500		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,152.00000	8,585	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,585.00000	15,001	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,786.00000	16,441	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,535.00000	7,172	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.08800		8.18700		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,363.00000	13,934	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,708.00000	12,239	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			1,051.00000	1,044	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			584.00000	577	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.67900		7.77100		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,786.00000	7,164	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			248.00000	202	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.56600		7.66300		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,797.00000	8,139	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,014.00000	922	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.52400		7.62800		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,889.00000	4,107	11.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Put			4,440.00000	4,210	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.50800		7.61900		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,540.00000	4,768	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,031.00000	4,801	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.12900		8.22100		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,620.00000	6,020	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,110.00000	960	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.06200		8.15800		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,407.00000	8,804	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,258.00000	2,090	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.05600		8.15500		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,300.00000	4,535	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,146.00000	7,812	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.07100		8.17500		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			7,283.00000	7,590	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,143.00000	6,866	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.14600		8.23700		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,773.00000	1,965	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,999.00000	4,598	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,996.00000	5,380	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,740.00000	1,532	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,047.00000	6,474	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,256.00000	1,090	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.08900		8.18400		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,077.00000	9,503	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,546.00000	2,362	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.08300		8.18100		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,725.00000	4,980	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,131.00000	8,768	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.09500		8.19800		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,697.00000	8,033	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,685.00000	7,383	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.58700		7.67900		10.87	0.00	0	2,117.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,216.00000	5,523	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			281.00000	232	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.45200		7.55100		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,913.00000	2,054	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			3,977.00000	3,751	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,822.00000	7,116	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			771.00000	699	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.39400		7.50000		10.40	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 05/11/2009 Bond Future	7.50	Call			3,429.00000	3,619	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,429.00000	3,244	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.36300		7.47700		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,998.00000	4,195	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,921.00000	3,735	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.15100		8.24200		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,260.00000	6,696	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,364.00000	1,190	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.10000		8.19400		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,431.00000	9,865	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,765.00000	2,574	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.09300		8.19100		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,957.00000	5,225	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,615.00000	9,239	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.10300		8.20500		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,221.00000	8,574	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,932.00000	7,627	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.17600		8.26000		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,258.00000	5,629	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,955.00000	1,743	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.15800		8.24600		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,520.00000	9,934	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,986.00000	2,795	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.19800		8.28800		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,582.00000	5,851	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,305.00000	8,964	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.28500		8.37300		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			9,103.00000	9,421	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,270.00000	8,005	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.89100		7.98200		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,904.00000	10,578	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,265.00000	1,086	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.85300		7.94600		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			0.00000	8,396	36.44	16,792,000.00	2,000	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			0.00000	7,018	36.44	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,492.00000	12,078	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,504.00000	4,214	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.84500		7.94000		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7,004.00000	7,394	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,876.00000	13,370	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			18,088.00000	18,778	38.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	9.75	Put			3,657.00000	3,452	38.02	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,099.00000	6,452	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,687.00000	15,145	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.84700		7.94400		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,885.00000	10,340	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,192.00000	13,736	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,942.00000	21,638	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,906.00000	4,691	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			295.25500		293.77800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			301.33400		301.38400		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			306.96400		307.89700		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.56940		6.46790		21.03	11,167,980.00	1,700	723.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			66.00000	141	27.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			48.00000	21	27.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			27.00000	44	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			159.00000	74	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			19.00000	28	31.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			251.00000	158	31.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			19.00000	28	31.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			251.00000	158	31.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			16.00000	22	39.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			348.00000	252	39.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			17.00000	24	35.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			299.00000	205	35.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			27.00000	44	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			159.00000	74	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			47.00000	98	24.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			80.00000	29	24.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			66.00000	141	27.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			48.00000	21	27.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			35.00000	60	21.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			117.00000	41	21.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			35.00000	60	21.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			117.00000	41	21.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			21.00000	33	27.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			203.00000	113	27.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			21.00000	33	27.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			203.00000	113	27.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			15.00000	20	43.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			397.00000	300	43.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			16.00000	22	39.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			348.00000	252	39.61	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	6.95	Call			7.00000	11	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			489.00000	391	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			11.00000	14	44.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			443.00000	345	44.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			7.00000	11	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			489.00000	391	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			5.00000	7	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			537.00000	438	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			3.00000	5	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			585.00000	485	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			11.00000	14	44.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			443.00000	345	44.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,182.00000	1,081	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,332.00000	1,231	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,032.00000	931	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			832.00000	731	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			1.00000	2	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			684.00000	583	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			2.00000	3	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			634.00000	534	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			147.00000	230	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			29.00000	11	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			235.00000	325	35.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			17.00000	6	35.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			190.00000	277	33.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			22.00000	8	33.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			104.00000	185	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			37.00000	15	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			3.00000	5	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			585.00000	485	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			280.00000	374	37.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			13.00000	4	37.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			104.00000	185	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			37.00000	15	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			1.00000	2	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			684.00000	583	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			1.00000	1	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			733.00000	632	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			832.00000	731	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			0.00000	0	45.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	7.40	Put		932.00000	831	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		1.00000	1	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		783.00000	681	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		882.00000	781	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		375.00000	471	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		7.00000	2	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		280.00000	374	37.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		13.00000	4	37.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		569.00000	670	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		1.00000	0	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		471.00000	570	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		3.00000	0	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		520.00000	620	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		2.00000	0	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		423.00000	520	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		5.00000	1	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		327.00000	423	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		9.00000	3	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		327.00000	423	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		9.00000	3	40.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		1.00000	1	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		733.00000	632	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		932.00000	831	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		982.00000	881	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		1,082.00000	981	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		1,132.00000	1,031	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,232.00000	1,131	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,432.00000	1,331	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,432.00000	1,331	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,532.00000	1,431	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,632.00000	1,531	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,732.00000	1,631	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,282.00000	1,181	45.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	7.85	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,382.00000	1,281	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,482.00000	1,381	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,582.00000	1,481	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		2.00000	3	45.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		634.00000	534	45.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.66200	6.56400		24.90	11,325,400.00	1,700	8,895.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		330.00000	375	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		316.00000	263	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		279.00000	318	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		415.00000	356	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		251.00000	285	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		487.00000	423	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		251.00000	285	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		487.00000	423	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		226.00000	257	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		562.00000	495	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		238.00000	271	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		524.00000	459	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		349.00000	396	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		285.00000	234	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		312.00000	355	24.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		348.00000	293	24.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		295.00000	336	24.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		381.00000	324	24.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		264.00000	301	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		450.00000	389	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		295.00000	336	24.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		381.00000	324	24.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		279.00000	318	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		415.00000	356	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		215.00000	244	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		601.00000	532	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		215.00000	244	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		601.00000	532	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		226.00000	257	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		562.00000	495	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		238.00000	271	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		524.00000	459	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		185.00000	221	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		671.00000	609	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		200.00000	232	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		636.00000	570	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.10	Call			172.00000	206	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			708.00000	644	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			159.00000	191	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			745.00000	679	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			185.00000	221	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			671.00000	609	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			159.00000	191	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			745.00000	679	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			53.00000	67	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,289.00000	1,205	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			44.00000	56	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,380.00000	1,294	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			75.00000	94	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,111.00000	1,032	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			106.00000	130	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			942.00000	868	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			136.00000	164	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			822.00000	752	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			147.00000	177	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			783.00000	715	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			330.00000	375	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			316.00000	263	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			368.00000	419	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			254.00000	207	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			390.00000	444	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			226.00000	182	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			390.00000	444	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			226.00000	182	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			440.00000	501	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			176.00000	139	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			147.00000	177	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			783.00000	715	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			125.00000	152	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			861.00000	790	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			106.00000	130	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			942.00000	868	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			90.00000	111	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,026.00000	949	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			115.00000	141	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			901.00000	829	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			98.00000	120	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			984.00000	908	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			498.00000	569	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			134.00000	107	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			642.00000	723	21.78	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	6.00	Put		78.00000	61	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		567.00000	644	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		103.00000	82	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		498.00000	569	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		134.00000	107	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		440.00000	501	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		176.00000	139	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		604.00000	683	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		90.00000	71	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		531.00000	606	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		117.00000	94	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		468.00000	533	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		154.00000	121	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		414.00000	472	22.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		200.00000	160	22.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		531.00000	606	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		117.00000	94	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		82.00000	102	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,068.00000	990	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		69.00000	86	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,155.00000	1,074	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		125.00000	152	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		861.00000	790	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		63.00000	79	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,199.00000	1,117	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		63.00000	79	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,199.00000	1,117	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		53.00000	67	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,289.00000	1,205	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		44.00000	56	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,380.00000	1,294	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		36.00000	47	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,472.00000	1,385	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		30.00000	39	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,566.00000	1,477	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		24.00000	32	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,660.00000	1,570	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		20.00000	26	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,756.00000	1,664	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		24.00000	32	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,660.00000	1,570	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		82.00000	102	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,068.00000	990	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		368.00000	419	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		254.00000	207	23.08	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			6.73180	6.63560		25.54	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		472.00000	517	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		486.00000	435	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		438.00000	479	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		552.00000	498	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		393.00000	430	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		657.00000	598	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		366.00000	401	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		731.00000	669	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		393.00000	430	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		657.00000	598	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		407.00000	446	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		621.00000	564	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		490.00000	535	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		455.00000	403	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		454.00000	498	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		519.00000	466	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		454.00000	498	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		519.00000	466	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		422.00000	462	25.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		586.00000	530	25.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		472.00000	517	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		486.00000	435	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		379.00000	415	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		694.00000	633	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		354.00000	387	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		768.00000	705	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		379.00000	415	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		694.00000	633	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		354.00000	387	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		768.00000	705	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		321.00000	362	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		835.00000	780	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		337.00000	374	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		802.00000	742	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		337.00000	374	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		802.00000	742	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		527.00000	575	23.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		392.00000	343	23.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		306.00000	345	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		870.00000	813	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		276.00000	313	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		941.00000	881	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		546.00000	596	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		360.00000	314	23.57	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	6.55	Call		509.00000	555	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		424.00000	373	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		321.00000	362	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		835.00000	780	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		291.00000	329	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		905.00000	847	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		588.00000	643	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		303.00000	261	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		546.00000	596	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		360.00000	314	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		422.00000	462	25.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		586.00000	530	25.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		276.00000	313	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		941.00000	881	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		250.00000	284	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,014.00000	952	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		306.00000	345	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		870.00000	813	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		250.00000	284	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,014.00000	952	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		225.00000	257	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,089.00000	1,025	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		263.00000	298	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		977.00000	916	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		237.00000	270	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,051.00000	988	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		213.00000	244	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,128.00000	1,062	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		612.00000	674	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		276.00000	242	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		566.00000	619	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		331.00000	287	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		637.00000	706	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		251.00000	224	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		509.00000	555	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		424.00000	373	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		566.00000	619	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		331.00000	287	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.78780	6.69580		25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		593.00000	638	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		597.00000	550	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		559.00000	601	25.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		663.00000	613	25.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		527.00000	567	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		731.00000	679	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.65	Call			611.00000	657	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			565.00000	519	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			666.00000	713	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			471.00000	425	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			630.00000	676	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			534.00000	488	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			498.00000	535	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			802.00000	747	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			471.00000	506	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			875.00000	818	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			436.00000	479	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			941.00000	891	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			404.00000	445	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			1,008.00000	957	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			704.00000	755	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			408.00000	367	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			559.00000	601	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			663.00000	613	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			527.00000	567	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			731.00000	679	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			0.00000	813	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			0.00000	326	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			0.00000	755	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			0.00000	367	23.60	0.00	0	0.00

Total for Derivatives:								1,893,790,155.60	65,865	463,486.00
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Grand Total:								1,893,790,155.60	65,865	463,486.00
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