

# Daily MTM Report

Daily summary for 16/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			18.40000		18.40000			0.00	0	0.00
CGR3 On 23/04/2009 Bond			18.13260		0.00000			85,249,000,000.00	115,000,000	0.00
R153 On 31/08/2010 Bond			7.38000		7.50000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.60000		7.70000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.84000		7.92500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.34900		11.35700			0.00	0	0.00
R201 On 21/12/2014 Bond			7.67000		7.77000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.82000		7.91000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.83500		7.91000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.70000		7.80500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.91500		7.95500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Bond				8.01200	8.01200			0.00	0	0.00
R209 On 31/03/2036 Bond				7.61000	7.61000			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>185,249,000.00</b>	<b>115,000,000</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.12520		10.26520		29.62	156,697,595.20	15,476	170,607.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			529.00000	437	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			514.00000	562	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			775.00000	652	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			259.00000	277	27.57	443,200,000.00	1,600	1,550.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			491.00000	404	31.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			576.00000	629	31.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			570.00000	473	29.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			455.00000	498	29.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			549.00000	455	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			484.00000	530	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			310.00000	250	34.70	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,045.00000	1,125	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			685.00000	577	28.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			320.00000	352	28.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			712.00000	601	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			296.00000	325	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			875.00000	744	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			210.00000	219	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			946.00000	813	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			181.00000	187	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			910.00000	778	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			195.00000	203	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			875.00000	744	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			210.00000	219	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			841.00000	711	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			226.00000	236	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			712.00000	601	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			296.00000	325	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			636.00000	533	29.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			370.00000	408	29.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			612.00000	513	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			397.00000	437	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.15	Call			570.00000	473	29.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			455.00000	498	29.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			473.00000	389	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			608.00000	664	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			510.00000	420	30.71	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			545.00000	595	30.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			491.00000	404	31.00	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			576.00000	629	31.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			456.00000	374	31.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			641.00000	699	31.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			473.00000	389	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			608.00000	664	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			409.00000	334	32.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			744.00000	809	32.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			424.00000	347	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			709.00000	772	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			381.00000	310	32.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			816.00000	885	32.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			440.00000	360	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			675.00000	735	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			612.00000	513	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			397.00000	437	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			343.00000	278	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			928.00000	1,003	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			321.00000	259	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,005.00000	1,084	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			395.00000	322	32.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			780.00000	847	32.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			368.00000	299	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			853.00000	924	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			409.00000	334	32.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			744.00000	809	32.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			549.00000	455	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			484.00000	530	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			510.00000	420	30.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			545.00000	595	30.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			290.00000	226	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,125.00000	1,201	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			221.00000	165	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,356.00000	1,439	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			210.00000	156	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,395.00000	1,481	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			181.00000	132	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,516.00000	1,607	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,370.00000	2,229	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	7.90	Put			5.00000	4	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,096.00000	959	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			131.00000	134	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			807.00000	679	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			242.00000	254	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,020.00000	884	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			155.00000	159	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,176.00000	1,037	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			111.00000	112	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,561.00000	1,419	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			46.00000	44	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,517.00000	1,375	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			51.00000	50	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,698.00000	1,556	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			33.00000	31	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,698.00000	1,556	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			33.00000	31	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,745.00000	1,603	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			30.00000	27	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,886.00000	1,744	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			21.00000	18	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,838.00000	1,696	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			23.00000	21	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,791.00000	1,649	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			26.00000	24	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,981.00000	1,839	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			16.00000	14	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,745.00000	1,603	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			30.00000	27	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,223.00000	2,082	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			8.00000	7	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,126.00000	1,984	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			11.00000	9	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,029.00000	1,887	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			14.00000	12	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,933.00000	1,791	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			18.00000	16	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,652.00000	1,510	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			37.00000	35	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,472.00000	1,331	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			57.00000	55	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,933.00000	1,791	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			18.00000	16	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,838.00000	1,696	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			23.00000	21	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,472.00000	1,331	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			57.00000	55	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,385.00000	1,244	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			70.00000	68	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,272.00000	2,131	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			7.00000	6	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,174.00000	2,033	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			9.00000	8	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,077.00000	1,936	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			12.00000	10	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,607.00000	1,465	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			41.00000	39	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,174.00000	2,033	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			9.00000	8	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,077.00000	1,936	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			12.00000	10	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,607.00000	1,465	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			41.00000	39	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,517.00000	1,375	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			51.00000	50	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,428.00000	1,287	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			63.00000	62	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,223.00000	2,082	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			8.00000	7	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,126.00000	1,984	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			11.00000	9	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,652.00000	1,510	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			37.00000	35	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,981.00000	1,839	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			16.00000	14	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,342.00000	1,201	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			77.00000	76	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,258.00000	1,118	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			92.00000	93	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,176.00000	1,037	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			111.00000	112	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,258.00000	1,118	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			92.00000	93	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,020.00000	884	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			155.00000	159	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			807.00000	679	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			242.00000	254	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,428.00000	1,287	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			63.00000	62	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,096.00000	959	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Put			131.00000	134	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			743.00000	625	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			277.00000	300	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			743.00000	625	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			277.00000	300	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			685.00000	577	28.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			320.00000	352	28.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			591.00000	493	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			426.00000	468	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,058.00000	921	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			143.00000	146	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			982.00000	848	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			167.00000	173	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			660.00000	555	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			344.00000	379	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			424.00000	347	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			709.00000	772	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			395.00000	322	32.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			780.00000	847	32.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			300.00000	238	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,085.00000	1,163	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			281.00000	215	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,165.00000	1,240	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			355.00000	288	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			890.00000	963	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			332.00000	269	34.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			967.00000	1,043	34.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			355.00000	288	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			890.00000	963	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			268.00000	204	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,203.00000	1,279	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			243.00000	183	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,278.00000	1,358	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			243.00000	183	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,278.00000	1,358	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			200.00000	148	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,435.00000	1,522	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			164.00000	118	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,599.00000	1,693	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			148.00000	105	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,683.00000	1,780	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			133.00000	94	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,768.00000	1,868	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			120.00000	83	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,855.00000	1,958	34.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.05	Call			300.00000	238	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,085.00000	1,163	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			281.00000	215	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,165.00000	1,240	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			255.00000	193	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,240.00000	1,318	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			232.00000	174	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,317.00000	1,399	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			191.00000	140	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,475.00000	1,564	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			172.00000	125	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,557.00000	1,650	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			156.00000	111	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,640.00000	1,736	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			140.00000	99	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,725.00000	1,824	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			148.00000	105	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,683.00000	1,780	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			591.00000	493	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			426.00000	468	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			332.00000	269	34.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			967.00000	1,043	34.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			290.00000	226	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,125.00000	1,201	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			343.00000	278	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			928.00000	1,003	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			660.00000	555	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			344.00000	379	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			910.00000	778	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			195.00000	203	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,136.00000	998	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			121.00000	123	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			982.00000	848	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			167.00000	173	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,216.00000	1,077	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			101.00000	102	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,058.00000	921	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			143.00000	146	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.31550		10.46320		29.47	21,714,127.50	2,105	4,724.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			811.00000	721	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			798.00000	856	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			774.00000	688	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			861.00000	922	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			851.00000	757	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			737.00000	792	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			831.00000	739	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			768.00000	823	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			951.00000	854	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			587.00000	638	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,000.00000	894	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			537.00000	578	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,147.00000	1,023	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			434.00000	458	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,178.00000	1,053	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			415.00000	438	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,117.00000	994	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			454.00000	479	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,087.00000	965	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			474.00000	500	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			972.00000	874	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			559.00000	608	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			972.00000	874	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			559.00000	608	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			930.00000	834	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			616.00000	669	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			910.00000	815	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			646.00000	700	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			851.00000	757	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			737.00000	792	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			757.00000	671	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			893.00000	956	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			757.00000	671	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			893.00000	956	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			793.00000	704	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			829.00000	889	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			739.00000	656	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			926.00000	990	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			774.00000	688	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			861.00000	922	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			690.00000	603	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,027.00000	1,087	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			723.00000	641	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			959.00000	1,025	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			656.00000	567	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,093.00000	1,151	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			870.00000	776	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			707.00000	760	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			890.00000	795	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			677.00000	730	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			601.00000	516	30.83	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,188.00000	1,250	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			566.00000	484	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,253.00000	1,319	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			675.00000	585	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,062.00000	1,119	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			690.00000	603	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,027.00000	1,087	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			637.00000	549	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,124.00000	1,184	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			831.00000	739	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			768.00000	823	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			502.00000	425	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,388.00000	1,460	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			416.00000	348	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,603.00000	1,683	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			403.00000	336	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,640.00000	1,721	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			366.00000	304	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,753.00000	1,838	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			549.00000	469	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,286.00000	1,353	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			675.00000	585	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,062.00000	1,119	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,029.00000	915	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			515.00000	550	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,308.00000	1,178	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			345.00000	363	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,057.00000	937	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			494.00000	522	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,242.00000	1,115	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			379.00000	399	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,117.00000	994	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			454.00000	479	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,376.00000	1,244	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			313.00000	329	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,706.00000	1,567	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			193.00000	201	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,706.00000	1,567	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			193.00000	201	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,825.00000	1,684	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			162.00000	168	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,865.00000	1,723	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			152.00000	158	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,906.00000	1,764	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			143.00000	148	27.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,989.00000	1,846	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			126.00000	130	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,947.00000	1,804	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			134.00000	139	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,116.00000	1,971	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			103.00000	106	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,947.00000	1,804	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			134.00000	139	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,785.00000	1,644	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			172.00000	179	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,291.00000	2,145	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			77.00000	79	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,203.00000	2,057	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			89.00000	92	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,031.00000	1,887	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			118.00000	122	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,629.00000	1,492	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			216.00000	226	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,555.00000	1,418	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			241.00000	253	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,246.00000	2,101	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			83.00000	85	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,159.00000	2,014	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			96.00000	99	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,073.00000	1,929	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			110.00000	114	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,745.00000	1,605	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			182.00000	190	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,668.00000	1,529	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			204.00000	213	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,592.00000	1,455	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			229.00000	239	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,470.00000	2,323	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			57.00000	58	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,380.00000	2,233	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			67.00000	68	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,031.00000	1,887	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			118.00000	122	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,116.00000	1,971	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			103.00000	106	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,335.00000	2,189	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			72.00000	73	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,159.00000	2,014	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			96.00000	99	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,745.00000	1,605	27.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Put			182.00000	190	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,989.00000	1,846	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			126.00000	130	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,906.00000	1,764	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			143.00000	148	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,825.00000	1,684	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			162.00000	168	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,592.00000	1,455	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			229.00000	239	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,518.00000	1,382	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			255.00000	267	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,446.00000	1,312	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			283.00000	297	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,518.00000	1,382	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			255.00000	267	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,178.00000	1,053	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			415.00000	438	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,242.00000	1,115	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			379.00000	399	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,446.00000	1,312	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			283.00000	297	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			951.00000	854	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			587.00000	638	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,376.00000	1,244	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			313.00000	329	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,057.00000	937	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			494.00000	522	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,275.00000	1,146	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			362.00000	381	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,210.00000	1,084	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			397.00000	418	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			930.00000	834	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			616.00000	669	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			706.00000	622	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			993.00000	1,056	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			566.00000	484	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,253.00000	1,319	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			533.00000	454	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,320.00000	1,388	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			870.00000	776	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			707.00000	760	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			619.00000	532	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,155.00000	1,217	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			583.00000	500	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,220.00000	1,284	30.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Call			656.00000	567	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,093.00000	1,151	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			583.00000	500	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,220.00000	1,284	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			517.00000	439	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,354.00000	1,424	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			486.00000	411	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,423.00000	1,496	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			457.00000	385	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,494.00000	1,570	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			429.00000	360	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,566.00000	1,645	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			472.00000	398	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,458.00000	1,533	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			443.00000	372	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,530.00000	1,607	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			391.00000	325	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,677.00000	1,760	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			343.00000	283	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,830.00000	1,918	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			322.00000	264	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,908.00000	1,999	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			301.00000	246	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,988.00000	2,080	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			282.00000	229	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,068.00000	2,163	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			378.00000	314	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,715.00000	1,799	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			355.00000	293	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,791.00000	1,878	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			332.00000	273	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,869.00000	1,958	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			311.00000	255	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,948.00000	2,039	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			443.00000	372	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,530.00000	1,607	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			322.00000	264	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,908.00000	1,999	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			739.00000	656	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			926.00000	990	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			910.00000	815	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			646.00000	700	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			517.00000	439	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,354.00000	1,424	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			486.00000	411	30.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,423.00000	1,496	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			601.00000	516	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,188.00000	1,250	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			502.00000	425	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,388.00000	1,460	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,029.00000	915	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			515.00000	550	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,210.00000	1,084	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			397.00000	418	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,087.00000	965	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			474.00000	500	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,411.00000	1,278	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			297.00000	312	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,342.00000	1,211	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			328.00000	345	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,275.00000	1,146	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			362.00000	381	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.49280		10.65130		29.14	0.00	0	112.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1,034.00000	933	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,033.00000	1,090	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			998.00000	900	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,096.00000	1,157	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,072.00000	968	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			970.00000	1,025	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,052.00000	950	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,001.00000	1,057	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,170.00000	1,063	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			818.00000	870	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,214.00000	1,102	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			763.00000	809	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,351.00000	1,219	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			650.00000	676	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,409.00000	1,275	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			608.00000	632	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,380.00000	1,247	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			629.00000	654	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,323.00000	1,192	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			672.00000	699	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			805.00000	708	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,454.00000	1,515	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,438.00000	1,303	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			587.00000	610	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,380.00000	1,247	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			629.00000	654	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,268.00000	1,139	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.10	Put			716.00000	746	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,131.00000	1,023	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			880.00000	930	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,091.00000	986	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			940.00000	993	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,561.00000	1,422	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			509.00000	529	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,499.00000	1,362	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			547.00000	569	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,438.00000	1,303	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			587.00000	610	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,170.00000	1,063	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			818.00000	870	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,131.00000	1,023	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			880.00000	930	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,592.00000	1,452	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			491.00000	510	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,529.00000	1,391	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			528.00000	549	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,468.00000	1,332	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			567.00000	589	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,295.00000	1,165	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			694.00000	722	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,241.00000	1,120	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			740.00000	777	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,188.00000	1,082	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			787.00000	839	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,152.00000	1,043	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			850.00000	900	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,624.00000	1,484	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			473.00000	491	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,499.00000	1,362	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			547.00000	569	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,214.00000	1,102	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			763.00000	809	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,268.00000	1,139	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			716.00000	746	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,052.00000	950	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,001.00000	1,057	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1,016.00000	916	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,064.00000	1,123	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			980.00000	884	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,129.00000	1,191	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			947.00000	853	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,195.00000	1,260	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	11.00	Call			915.00000	814	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,263.00000	1,322	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,241.00000	1,120	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			740.00000	777	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,152.00000	1,043	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			850.00000	900	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,111.00000	1,004	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			910.00000	961	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			963.00000	868	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,162.00000	1,225	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			930.00000	833	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,229.00000	1,291	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			963.00000	868	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,162.00000	1,225	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			899.00000	796	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,298.00000	1,353	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			861.00000	759	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,359.00000	1,417	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.63940		10.80590		29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,224.00000	1,116	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,218.00000	1,276	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,188.00000	1,083	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,282.00000	1,343	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,258.00000	1,150	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,152.00000	1,210	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,241.00000	1,133	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,185.00000	1,243	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,350.00000	1,237	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			994.00000	1,047	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,410.00000	1,293	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			904.00000	953	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,516.00000	1,394	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			761.00000	805	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,539.00000	1,416	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			733.00000	776	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,495.00000	1,373	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			789.00000	834	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,495.00000	1,373	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			789.00000	834	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,390.00000	1,274	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			934.00000	984	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,331.00000	1,219	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,025.00000	1,080	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,312.00000	1,201	28.77	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,056.00000	1,112	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.30	Call			812.00000	736	32.59	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,306.00000	2,397	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			685.00000	618	33.95	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,879.00000	2,979	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,585.00000	1,460	26.92	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			679.00000	720	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,294.00000	1,184	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,088.00000	1,145	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,224.00000	1,116	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,218.00000	1,276	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,154.00000	1,051	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,348.00000	1,411	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,105.00000	1,006	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,449.00000	1,516	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,121.00000	1,020	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,415.00000	1,481	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,059.00000	963	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,553.00000	1,624	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,090.00000	991	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,484.00000	1,552	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			812.00000	736	32.59	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,306.00000	2,397	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			975.00000	886	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,769.00000	1,846	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,002.00000	910	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,696.00000	1,771	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,370.00000	1,255	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			964.00000	1,016	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			877.00000	795	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,071.00000	2,156	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			792.00000	718	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,386.00000	2,479	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			718.00000	649	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,712.00000	2,810	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			653.00000	590	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,048.00000	3,150	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			900.00000	817	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,994.00000	2,077	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			736.00000	666	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,630.00000	2,726	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			669.00000	604	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,963.00000	3,064	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,501.00000	2,341	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			195.00000	202	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,049.00000	1,901	25.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.10	Put			343.00000	362	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,683.00000	1,553	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			577.00000	614	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			855.00000	775	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,149.00000	2,235	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			639.00000	576	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,133.00000	3,237	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,582.00000	2,422	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			176.00000	182	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,118.00000	1,968	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			312.00000	329	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,735.00000	1,603	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			529.00000	563	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,452.00000	1,332	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			846.00000	893	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,030.00000	936	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,624.00000	1,697	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			754.00000	682	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,549.00000	2,643	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,267.00000	2,110	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			261.00000	270	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,855.00000	1,711	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			449.00000	472	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			924.00000	839	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,918.00000	1,999	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			597.00000	539	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,392.00000	3,499	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,191.00000	2,037	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			285.00000	298	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,794.00000	1,655	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			488.00000	515	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			773.00000	700	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,467.00000	2,561	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			669.00000	604	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,963.00000	3,064	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			585.00000	524	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,479.00000	3,585	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,343.00000	2,185	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			237.00000	246	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,918.00000	1,773	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			412.00000	433	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			949.00000	862	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,843.00000	1,922	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			701.00000	633	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,795.00000	2,894	33.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.50	Call			611.00000	551	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,305.00000	3,411	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,421.00000	2,263	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			216.00000	223	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,983.00000	1,836	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			377.00000	397	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,633.00000	1,505	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			627.00000	666	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			833.00000	755	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,227.00000	2,316	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			718.00000	649	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,712.00000	2,810	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			624.00000	563	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,219.00000	3,324	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,305.00000	2,147	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			249.00000	258	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,886.00000	1,742	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			430.00000	452	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,562.00000	1,437	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			706.00000	748	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			937.00000	850	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,881.00000	1,961	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			802.00000	727	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,346.00000	2,438	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			693.00000	626	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,837.00000	2,936	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			604.00000	545	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,348.00000	3,455	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,749.00000	2,586	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			143.00000	147	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,267.00000	2,110	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			261.00000	270	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			924.00000	839	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,918.00000	1,999	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,834.00000	2,671	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			128.00000	132	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,918.00000	1,773	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			412.00000	433	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,877.00000	2,714	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			121.00000	124	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,382.00000	2,224	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			226.00000	234	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,950.00000	1,804	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			394.00000	415	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,609.00000	1,482	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.85	Put			653.00000	693	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,138.00000	1,036	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,382.00000	1,446	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			962.00000	873	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,806.00000	1,884	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			822.00000	746	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,267.00000	2,356	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			710.00000	641	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,754.00000	2,852	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,008.00000	2,844	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			102.00000	104	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,049.00000	1,901	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			343.00000	362	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			855.00000	775	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,149.00000	2,235	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,964.00000	2,800	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			108.00000	111	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,461.00000	2,302	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			205.00000	213	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,016.00000	1,868	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			360.00000	379	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,658.00000	1,529	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			602.00000	639	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,171.00000	1,067	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,315.00000	1,377	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			988.00000	898	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,733.00000	1,808	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			844.00000	765	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,188.00000	2,275	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			646.00000	583	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,090.00000	3,194	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,186.00000	3,021	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			80.00000	82	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,665.00000	2,503	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			159.00000	164	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,059.00000	963	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,553.00000	1,624	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,231.00000	3,066	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			75.00000	76	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,707.00000	2,545	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			151.00000	155	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,229.00000	2,072	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			273.00000	283	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,824.00000	1,681	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			468.00000	492	25.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,276.00000	1,168	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,120.00000	1,178	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1,074.00000	977	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		1,519.00000	1,588	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		912.00000	828	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,956.00000	2,038	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		3,276.00000	3,111	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		71.00000	72	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		2,920.00000	2,757	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		115.00000	117	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,983.00000	1,836	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		377.00000	397	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		2,623.00000	2,462	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		167.00000	173	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		2,154.00000	2,002	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		298.00000	313	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,764.00000	1,628	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		508.00000	539	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1,473.00000	1,353	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		817.00000	863	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1,045.00000	950	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,589.00000	1,660	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		888.00000	806	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,033.00000	2,116	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		764.00000	691	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,508.00000	2,602	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		578.00000	515	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,523.00000	3,626	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,191.00000	2,037	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		285.00000	298	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		900.00000	817	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,994.00000	2,077	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		554.00000	489	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,648.00000	3,750	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	506	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		0.00000	3,667	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.39720	11.58350		30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,538.00000	1,410	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,554.00000	1,612	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,487.00000	1,362	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,654.00000	1,715	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,573.00000	1,442	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,489.00000	1,545	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,555.00000	1,426	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,522.00000	1,579	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,664.00000	1,530	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,331.00000	1,382	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,757.00000	1,621	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,173.00000	1,224	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,796.00000	1,658	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,113.00000	1,161	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,776.00000	1,639	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,143.00000	1,192	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,738.00000	1,603	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,204.00000	1,256	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,700.00000	1,567	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,267.00000	1,319	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,609.00000	1,476	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,426.00000	1,479	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,646.00000	1,512	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,363.00000	1,414	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,991.00000	1,842	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			857.00000	895	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,319.00000	1,204	31.93	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,036.00000	2,107	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,299.00000	2,137	26.63	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			566.00000	590	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,594.00000	1,463	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,451.00000	1,505	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,361.00000	2,192	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			528.00000	545	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,244.00000	2,083	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			610.00000	636	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,190.00000	2,032	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			656.00000	684	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,137.00000	1,982	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			704.00000	734	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,087.00000	1,933	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			753.00000	786	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			2,038.00000	1,887	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			804.00000	840	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,251.00000	1,142	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,218.00000	2,295	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,533.00000	2,347	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			450.00000	450	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,719.00000	1,586	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,235.00000	1,288	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,682.00000	1,548	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,298.00000	1,351	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,538.00000	1,410	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,554.00000	1,612	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1,000.00000	911	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,117.00000	3,214	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,640.00000	2,453	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			406.00000	406	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,816.00000	1,677	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,083.00000	1,130	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,628.00000	1,494	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,394.00000	1,447	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,591.00000	1,459	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,457.00000	1,512	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1,028.00000	936	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			2,995.00000	3,089	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,713.00000	2,525	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			379.00000	378	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,858.00000	1,716	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,024.00000	1,069	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,816.00000	1,677	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,083.00000	1,130	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,628.00000	1,494	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,394.00000	1,447	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1,047.00000	954	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,914.00000	3,007	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,750.00000	2,562	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			366.00000	364	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,879.00000	1,736	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			995.00000	1,039	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,837.00000	1,696	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,053.00000	1,099	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,719.00000	1,586	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,235.00000	1,288	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,057.00000	963	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,874.00000	2,966	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,824.00000	2,636	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			341.00000	338	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,922.00000	1,777	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			939.00000	980	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1,078.00000	982	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,794.00000	2,884	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,521.00000	1,393	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,587.00000	1,646	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,455.00000	1,331	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,721.00000	1,784	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			956.00000	859	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,323.00000	3,412	34.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,395.00000	2,220	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			511.00000	523	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,504.00000	1,378	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,620.00000	1,680	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,471.00000	1,346	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,687.00000	1,749	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			965.00000	870	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,281.00000	3,373	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,244.00000	2,083	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			610.00000	636	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,455.00000	1,331	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,721.00000	1,784	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,423.00000	1,301	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,789.00000	1,854	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,392.00000	1,273	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,859.00000	1,925	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			912.00000	813	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,478.00000	3,566	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			0.00000	2,164	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			0.00000	567	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			0.00000	1,512	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			0.00000	1,414	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			0.00000	1,346	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			0.00000	1,749	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			0.00000	1,316	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			0.00000	1,819	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			0.00000	847	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			0.00000	3,450	34.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.07310		14.89130		28.25	30,146.20	2	13,413.00
£ / R On 16/03/2009 Currency Future	14.90	Call			717.00000	755	27.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			726.00000	582	27.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			643.00000	674	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			851.00000	701	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			758.00000	798	27.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			666.00000	524	27.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			626.00000	656	28.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			884.00000	733	28.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			679.00000	714	28.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			787.00000	641	28.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			918.00000	990	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			477.00000	367	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,272.00000	1,373	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			281.00000	200	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,307.00000	1,412	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.85	Put			266.00000	189	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,135.00000	1,226	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			344.00000	253	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			865.00000	927	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			524.00000	404	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			842.00000	897	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			551.00000	424	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			697.00000	734	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			756.00000	611	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			577.00000	603	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			986.00000	830	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			452.00000	481	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,211.00000	1,057	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			391.00000	414	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,350.00000	1,190	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			469.00000	498	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,177.00000	1,025	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			558.00000	587	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,017.00000	864	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			539.00000	571	29.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,048.00000	898	29.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			558.00000	587	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,017.00000	864	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			503.00000	536	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,112.00000	963	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			577.00000	603	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			986.00000	830	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			486.00000	517	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,144.00000	994	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			336.00000	354	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,495.00000	1,331	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			436.00000	463	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,245.00000	1,090	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			469.00000	498	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,177.00000	1,025	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			406.00000	430	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,314.00000	1,156	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			300.00000	314	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,608.00000	1,441	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			311.00000	327	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,570.00000	1,404	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			377.00000	398	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,385.00000	1,225	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			336.00000	354	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,495.00000	1,331	29.78	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.30	Call			277.00000	289	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,686.00000	1,516	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			256.00000	266	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,764.00000	1,593	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			256.00000	266	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,764.00000	1,593	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			363.00000	383	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,422.00000	1,260	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			236.00000	245	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,845.00000	1,672	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			176.00000	181	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,135.00000	1,958	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			192.00000	198	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,051.00000	1,874	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			130.00000	131	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,439.00000	2,258	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			99.00000	99	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,708.00000	2,526	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			59.00000	57	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,218.00000	3,034	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			32.00000	30	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,791.00000	3,607	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			28.00000	26	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,936.00000	3,752	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			38.00000	36	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,646.00000	3,462	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			65.00000	63	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,124.00000	2,940	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			40.00000	37	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,598.00000	3,414	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			162.00000	165	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,221.00000	2,042	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			324.00000	340	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,532.00000	1,367	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			217.00000	225	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,926.00000	1,752	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			349.00000	368	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,458.00000	1,295	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			539.00000	571	29.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,048.00000	898	29.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			609.00000	638	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			918.00000	764	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			521.00000	555	29.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,080.00000	932	29.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			660.00000	694	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Put			819.00000	671	28.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			798.00000	844	26.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			607.00000	470	26.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			758.00000	798	27.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			666.00000	524	27.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			717.00000	755	27.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			726.00000	582	27.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			820.00000	868	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			578.00000	445	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			778.00000	820	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			636.00000	497	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			737.00000	776	27.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			696.00000	553	27.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			593.00000	620	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			952.00000	797	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			406.00000	430	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,314.00000	1,156	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			377.00000	398	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,385.00000	1,225	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			660.00000	694	28.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			819.00000	671	28.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			626.00000	656	28.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			884.00000	733	28.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			486.00000	517	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,144.00000	994	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			421.00000	446	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,279.00000	1,123	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			391.00000	414	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,350.00000	1,190	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			452.00000	481	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,211.00000	1,057	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			300.00000	314	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,608.00000	1,441	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			277.00000	289	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,686.00000	1,516	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			200.00000	206	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,009.00000	1,833	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			349.00000	368	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,458.00000	1,295	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			324.00000	340	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,532.00000	1,367	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			217.00000	225	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,926.00000	1,752	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			184.00000	189	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,093.00000	1,916	29.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.25	Call			288.00000	302	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,647.00000	1,478	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			266.00000	278	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,725.00000	1,555	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			246.00000	256	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,804.00000	1,632	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			226.00000	235	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,885.00000	1,712	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			209.00000	215	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,967.00000	1,792	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			377.00000	398	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,385.00000	1,225	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			148.00000	151	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,307.00000	2,128	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			136.00000	138	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,395.00000	2,215	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			124.00000	125	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,483.00000	2,302	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			114.00000	114	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,572.00000	2,391	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			53.00000	51	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,312.00000	3,128	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			48.00000	46	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,407.00000	3,223	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			44.00000	42	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,503.00000	3,319	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			36.00000	34	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,695.00000	3,511	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			32.00000	30	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,791.00000	3,607	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			29.00000	27	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,888.00000	3,704	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			26.00000	24	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,985.00000	3,801	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			95.00000	94	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,753.00000	2,571	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			86.00000	85	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,845.00000	2,662	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			79.00000	77	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,937.00000	2,754	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			71.00000	70	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,030.00000	2,847	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			86.00000	85	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,845.00000	2,662	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			71.00000	70	29.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.85	Put			3,030.00000	2,847	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			53.00000	51	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,312.00000	3,128	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			44.00000	42	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,503.00000	3,319	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			56.00000	54	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,265.00000	3,081	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			51.00000	49	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,360.00000	3,176	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			46.00000	44	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,455.00000	3,271	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			42.00000	40	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,550.00000	3,366	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			34.00000	32	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,743.00000	3,559	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			31.00000	29	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,839.00000	3,655	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			25.00000	23	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,034.00000	3,850	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			40.00000	37	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,598.00000	3,414	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			26.00000	24	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,985.00000	3,801	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			24.00000	22	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,082.00000	3,899	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			21.00000	19	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,180.00000	3,996	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			19.00000	17	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,278.00000	4,094	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			17.00000	15	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,376.00000	4,192	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			36.00000	34	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,695.00000	3,511	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			24.00000	22	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,082.00000	3,899	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			21.00000	19	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,180.00000	3,996	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			90.00000	90	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,799.00000	2,617	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			82.00000	81	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,891.00000	2,708	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			75.00000	74	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,984.00000	2,800	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			68.00000	67	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,077.00000	2,893	29.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.00	Call			62.00000	60	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,171.00000	2,987	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			142.00000	144	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,351.00000	2,171	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			119.00000	120	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,528.00000	2,347	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			109.00000	109	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,617.00000	2,436	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			184.00000	189	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,093.00000	1,916	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			169.00000	173	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,178.00000	2,000	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			155.00000	158	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,264.00000	2,085	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			142.00000	144	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,351.00000	2,171	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			90.00000	90	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,799.00000	2,617	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			266.00000	278	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,725.00000	1,555	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			176.00000	181	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,135.00000	1,958	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			169.00000	173	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,178.00000	2,000	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			421.00000	446	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,279.00000	1,123	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			391.00000	414	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,350.00000	1,190	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			226.00000	235	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,885.00000	1,712	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			643.00000	674	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			851.00000	701	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			311.00000	327	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,570.00000	1,404	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			737.00000	776	27.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			696.00000	553	27.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			865.00000	927	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			524.00000	404	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			820.00000	868	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			578.00000	445	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,102.00000	1,190	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			361.00000	267	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			1,039.00000	1,121	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			397.00000	298	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			977.00000	1,054	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.35	Put		436.00000	331	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		1,070.00000	1,155	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		379.00000	282	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		1,008.00000	1,087	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		416.00000	314	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		947.00000	1,022	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		456.00000	348	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		889.00000	958	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		498.00000	385	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		1,417.00000	1,529	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		226.00000	156	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		1,344.00000	1,450	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		252.00000	177	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		1,202.00000	1,299	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		311.00000	226	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		1,571.00000	1,693	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		179.00000	120	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,493.00000	1,610	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		202.00000	137	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		1,344.00000	1,450	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		252.00000	177	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		1,008.00000	1,087	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		416.00000	314	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,610.00000	1,735	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		169.00000	112	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,532.00000	1,651	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		190.00000	128	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		1,455.00000	1,570	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		214.00000	147	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		1,380.00000	1,490	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		239.00000	167	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		1,237.00000	1,336	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		296.00000	213	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		1,169.00000	1,262	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		327.00000	239	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		842.00000	897	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		551.00000	424	26.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.34060	15.16420		28.08	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.15	Call		1,147.00000	1,163	27.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,132.00000	972	27.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		1,073.00000	1,085	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,259.00000	1,094	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		1,186.00000	1,203	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,072.00000	912	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		1,038.00000	1,048	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.45	Put			1,324.00000	1,158	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,109.00000	1,123	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,195.00000	1,032	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,304.00000	1,350	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			890.00000	759	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,646.00000	1,712	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			632.00000	522	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,615.00000	1,680	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			651.00000	539	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,677.00000	1,745	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			613.00000	504	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,526.00000	1,585	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			712.00000	595	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,265.00000	1,295	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			950.00000	804	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,128.00000	1,143	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,163.00000	1,002	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,005.00000	1,013	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,391.00000	1,223	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			869.00000	888	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,605.00000	1,447	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			781.00000	795	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,767.00000	1,605	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			887.00000	908	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,573.00000	1,417	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			964.00000	980	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,450.00000	1,289	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			945.00000	963	28.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,481.00000	1,323	28.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			985.00000	996	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,420.00000	1,256	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			925.00000	948	29.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,511.00000	1,357	29.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			985.00000	996	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,420.00000	1,256	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			716.00000	727	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,902.00000	1,736	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			833.00000	850	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,669.00000	1,509	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			798.00000	813	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,734.00000	1,573	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			670.00000	678	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,006.00000	1,838	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,206.00000	1,222	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,042.00000	881	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.20	Call			764.00000	778	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,800.00000	1,637	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			701.00000	710	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,936.00000	1,770	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			641.00000	648	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,077.00000	1,907	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			613.00000	618	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,149.00000	1,978	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			599.00000	604	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,185.00000	2,013	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			685.00000	694	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,971.00000	1,804	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			748.00000	760	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,834.00000	1,670	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			586.00000	590	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,222.00000	2,049	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			499.00000	498	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,484.00000	2,308	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			522.00000	523	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,408.00000	2,233	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			423.00000	419	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,758.00000	2,579	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			366.00000	360	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,002.00000	2,820	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			272.00000	263	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,507.00000	3,323	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			200.00000	190	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,035.00000	3,850	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			184.00000	175	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,170.00000	3,985	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			221.00000	212	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,857.00000	3,672	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			278.00000	271	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,464.00000	3,280	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			293.00000	285	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,379.00000	3,195	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			227.00000	218	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,813.00000	3,628	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			476.00000	475	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,562.00000	2,384	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			732.00000	743	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,868.00000	1,703	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			906.00000	927	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,542.00000	1,387	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,073.00000	1,085	28.08	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.35	Put			1,259.00000	1,094	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,284.00000	1,322	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			920.00000	782	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,245.00000	1,268	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			981.00000	828	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,166.00000	1,183	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,102.00000	942	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,091.00000	1,104	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,226.00000	1,063	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,055.00000	1,066	28.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,291.00000	1,126	28.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,021.00000	1,031	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,357.00000	1,190	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,284.00000	1,322	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			920.00000	782	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,245.00000	1,268	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			981.00000	828	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,091.00000	1,104	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,226.00000	1,063	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,055.00000	1,066	28.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,291.00000	1,126	28.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,186.00000	1,203	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,072.00000	912	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,147.00000	1,163	27.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,132.00000	972	27.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,005.00000	1,013	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,391.00000	1,223	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			906.00000	927	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,542.00000	1,387	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			869.00000	888	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,605.00000	1,447	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,227.00000	1,242	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,012.00000	851	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			964.00000	980	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,450.00000	1,289	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			764.00000	778	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,800.00000	1,637	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			869.00000	888	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,605.00000	1,447	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			798.00000	813	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,734.00000	1,573	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			851.00000	869	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,637.00000	1,478	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			815.00000	831	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,701.00000	1,541	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.40	Call			701.00000	710	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,936.00000	1,770	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			833.00000	850	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,669.00000	1,509	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			732.00000	743	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,868.00000	1,703	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			641.00000	648	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,077.00000	1,907	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			586.00000	590	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,222.00000	2,049	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			613.00000	618	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,149.00000	1,978	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			560.00000	562	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,295.00000	2,122	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			535.00000	536	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,370.00000	2,195	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			560.00000	562	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,295.00000	2,122	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			510.00000	511	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,446.00000	2,270	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			655.00000	663	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,041.00000	1,872	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			627.00000	633	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,113.00000	1,942	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			573.00000	576	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,258.00000	2,085	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			547.00000	549	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,333.00000	2,158	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			781.00000	795	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,767.00000	1,605	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			716.00000	727	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,902.00000	1,736	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			573.00000	576	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,258.00000	2,085	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			454.00000	452	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,640.00000	2,461	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			433.00000	430	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,719.00000	2,539	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			413.00000	409	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,798.00000	2,618	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			393.00000	389	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,879.00000	2,698	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			265.00000	257	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,551.00000	3,366	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			252.00000	243	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.55	Put			3,637.00000	3,453	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			239.00000	230	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,725.00000	3,540	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			216.00000	207	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,901.00000	3,716	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			205.00000	196	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,991.00000	3,805	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			194.00000	185	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,080.00000	3,895	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			357.00000	351	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,043.00000	2,861	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			340.00000	334	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,126.00000	2,943	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			323.00000	317	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,209.00000	3,026	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			308.00000	301	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,294.00000	3,110	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			340.00000	334	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,126.00000	2,943	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			308.00000	301	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,294.00000	3,110	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			265.00000	257	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,551.00000	3,366	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			239.00000	230	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,725.00000	3,540	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			258.00000	250	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,594.00000	3,409	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			245.00000	237	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,681.00000	3,496	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			233.00000	224	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,769.00000	3,584	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			210.00000	201	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,946.00000	3,760	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			189.00000	180	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,125.00000	3,939	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			180.00000	170	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,215.00000	4,030	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			216.00000	207	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,901.00000	3,716	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			194.00000	185	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,080.00000	3,895	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			175.00000	166	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,261.00000	4,075	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			166.00000	157	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,352.00000	4,166	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.45	Call			157.00000	148	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,443.00000	4,257	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			149.00000	140	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,535.00000	4,349	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			210.00000	201	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,946.00000	3,760	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			170.00000	161	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,306.00000	4,120	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			162.00000	152	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,397.00000	4,212	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			443.00000	441	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,679.00000	2,500	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			403.00000	399	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,839.00000	2,658	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			384.00000	379	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,920.00000	2,739	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			348.00000	342	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,084.00000	2,902	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			332.00000	325	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,167.00000	2,984	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			316.00000	309	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,251.00000	3,068	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			300.00000	293	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,336.00000	3,152	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			510.00000	511	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,446.00000	2,270	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			487.00000	486	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,523.00000	2,346	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			465.00000	463	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,601.00000	2,423	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			443.00000	441	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,679.00000	2,500	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			348.00000	342	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,084.00000	2,902	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			627.00000	633	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,113.00000	1,942	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			499.00000	498	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,484.00000	2,308	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			522.00000	523	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,408.00000	2,233	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			454.00000	452	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,640.00000	2,461	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			413.00000	409	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,798.00000	2,618	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			685.00000	694	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.45	Put			1,971.00000	1,804	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			887.00000	908	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,573.00000	1,417	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,497.00000	1,554	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			733.00000	614	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,440.00000	1,494	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			776.00000	653	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,385.00000	1,435	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			821.00000	695	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,331.00000	1,378	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			867.00000	737	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,166.00000	1,183	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,102.00000	942	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,468.00000	1,524	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			754.00000	633	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,412.00000	1,464	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			798.00000	674	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,358.00000	1,406	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			843.00000	716	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,772.00000	1,845	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			557.00000	455	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,708.00000	1,778	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			594.00000	487	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,585.00000	1,648	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			671.00000	557	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,903.00000	1,984	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			489.00000	394	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,837.00000	1,914	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			522.00000	423	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,708.00000	1,778	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			594.00000	487	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,412.00000	1,464	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			798.00000	674	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,937.00000	2,020	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			473.00000	379	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,870.00000	1,949	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			506.00000	408	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,804.00000	1,879	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			540.00000	439	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,740.00000	1,811	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			575.00000	471	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,556.00000	1,616	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			691.00000	576	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,804.00000	1,879	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			540.00000	439	27.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.40	Call			1,497.00000	1,554	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			733.00000	614	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,385.00000	1,435	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			821.00000	695	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,265.00000	1,295	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			950.00000	804	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.59370		15.42620		27.92	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,451.00000	1,462	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,475.00000	1,318	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,380.00000	1,388	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,604.00000	1,444	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,489.00000	1,501	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,413.00000	1,258	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,363.00000	1,370	28.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,637.00000	1,476	28.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,433.00000	1,443	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,507.00000	1,349	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,627.00000	1,666	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,201.00000	1,072	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,949.00000	2,003	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			923.00000	809	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,920.00000	1,973	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			944.00000	829	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,978.00000	2,033	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			901.00000	789	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,837.00000	1,885	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,011.00000	892	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,607.00000	1,639	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,231.00000	1,096	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,588.00000	1,614	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,262.00000	1,120	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,329.00000	1,335	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,703.00000	1,541	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,810.00000	1,857	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,033.00000	913	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,756.00000	1,801	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,080.00000	957	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,703.00000	1,746	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,127.00000	1,002	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,652.00000	1,692	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,176.00000	1,048	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,568.00000	1,588	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,291.00000	1,144	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,528.00000	1,542	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,351.00000	1,198	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.35	Call			1,489.00000	1,501	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,413.00000	1,258	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,783.00000	1,829	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,056.00000	935	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,730.00000	1,773	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,103.00000	979	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,678.00000	1,719	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,151.00000	1,025	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,547.00000	1,563	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,321.00000	1,169	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,508.00000	1,521	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,382.00000	1,228	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,470.00000	1,481	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,444.00000	1,288	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			2,066.00000	2,125	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			839.00000	731	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,007.00000	2,063	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			880.00000	769	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,892.00000	1,943	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			966.00000	850	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,187.00000	2,252	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			761.00000	658	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,126.00000	2,188	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			800.00000	694	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,007.00000	2,063	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			880.00000	769	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,730.00000	1,773	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,103.00000	979	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,218.00000	2,284	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			742.00000	641	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2,156.00000	2,220	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			780.00000	676	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2,096.00000	2,156	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			819.00000	712	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			2,036.00000	2,094	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			860.00000	750	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,864.00000	1,914	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			988.00000	871	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,508.00000	1,521	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,382.00000	1,228	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,397.00000	1,406	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,571.00000	1,412	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,289.00000	1,302	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,762.00000	1,608	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,470.00000	1,481	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.40	Put		1,444.00000	1,288	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,329.00000	1,335	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,703.00000	1,541	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,289.00000	1,302	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,762.00000	1,608	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		1,249.00000	1,269	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,823.00000	1,675	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		1,210.00000	1,229	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,884.00000	1,735	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,607.00000	1,639	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,231.00000	1,096	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,415.00000	1,424	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,539.00000	1,380	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,346.00000	1,352	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,670.00000	1,509	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,415.00000	1,424	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,539.00000	1,380	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		1,309.00000	1,318	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,733.00000	1,574	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		1,268.00000	1,285	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,792.00000	1,641	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		1,229.00000	1,249	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,853.00000	1,705	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.42230	13.42220		30.75	26,978,823.00	2,010	5,313.00
€ / R On 16/03/2009 Currency Future	13.40	Call		699.00000	672	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		677.00000	650	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		643.00000	616	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		770.00000	744	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		608.00000	581	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		835.00000	809	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		719.00000	693	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		647.00000	620	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		661.00000	634	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		739.00000	712	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		854.00000	828	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		482.00000	456	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		1,042.00000	1,019	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		320.00000	297	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		740.00000	713	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		618.00000	591	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		680.00000	653	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		708.00000	681	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		575.00000	549	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		903.00000	876	32.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.80	Call			559.00000	533	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			937.00000	911	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			544.00000	518	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			972.00000	946	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			405.00000	382	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,383.00000	1,360	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			395.00000	372	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,423.00000	1,400	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			462.00000	438	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,190.00000	1,166	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			529.00000	504	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,007.00000	982	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			625.00000	598	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			803.00000	776	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			762.00000	735	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			590.00000	563	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			625.00000	598	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			803.00000	776	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			830.00000	804	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			508.00000	482	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			608.00000	581	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			835.00000	809	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			784.00000	757	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			562.00000	535	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			931.00000	906	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			408.00000	383	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			904.00000	879	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			432.00000	407	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			462.00000	438	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,190.00000	1,166	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			375.00000	353	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,503.00000	1,481	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			315.00000	295	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,793.00000	1,772	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			488.00000	463	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,116.00000	1,091	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			501.00000	476	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,079.00000	1,054	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,382.00000	1,363	26.71	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			160.00000	141	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			957.00000	933	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			385.00000	360	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,168.00000	1,147	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			246.00000	224	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,458.00000	1,440	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.10	Put			136.00000	118	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,458.00000	1,440	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			136.00000	118	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,497.00000	1,480	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			125.00000	108	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,420.00000	1,401	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			148.00000	129	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,272.00000	1,252	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			200.00000	179	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,308.00000	1,288	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			186.00000	166	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,202.00000	1,181	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			230.00000	209	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,618.00000	1,603	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			96.00000	81	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,345.00000	1,325	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			172.00000	153	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,537.00000	1,521	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			115.00000	98	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,986.00000	1,977	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			64.00000	55	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,891.00000	1,881	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			69.00000	58	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,796.00000	1,784	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			74.00000	62	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,702.00000	1,688	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	66	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,308.00000	1,288	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			186.00000	166	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,938.00000	1,929	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			66.00000	57	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,843.00000	1,832	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			71.00000	60	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,749.00000	1,736	26.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			77.00000	64	26.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,660.00000	1,645	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			88.00000	73	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,578.00000	1,562	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			105.00000	89	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,497.00000	1,480	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			125.00000	108	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,702.00000	1,688	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	66	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,237.00000	1,216	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			215.00000	194	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.15	Call			1,420.00000	1,401	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			148.00000	129	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,135.00000	1,113	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			263.00000	241	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,072.00000	1,049	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			300.00000	277	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,135.00000	1,113	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			263.00000	241	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,072.00000	1,049	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			300.00000	277	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,013.00000	989	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			341.00000	317	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,103.00000	1,080	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			281.00000	258	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,843.00000	1,832	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			71.00000	60	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,660.00000	1,645	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			88.00000	73	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,272.00000	1,252	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			200.00000	179	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,103.00000	1,080	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			281.00000	258	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			985.00000	961	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			363.00000	338	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			544.00000	518	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			972.00000	946	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			475.00000	451	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,153.00000	1,128	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			879.00000	853	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			457.00000	431	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			985.00000	961	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			363.00000	338	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			591.00000	565	31.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			869.00000	842	31.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			427.00000	404	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,305.00000	1,281	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			643.00000	616	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			770.00000	744	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,034.00000	2,026	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			61.00000	53	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			300.00000	280	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,878.00000	1,858	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			222.00000	205	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,400.00000	2,383	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			166.00000	151	40.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.20	Put			2,943.00000	2,929	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			119.00000	108	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,497.00000	3,485	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			957.00000	933	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			385.00000	360	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			356.00000	335	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,584.00000	1,563	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			264.00000	246	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,092.00000	2,073	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			197.00000	181	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,624.00000	2,609	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			147.00000	134	41.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,175.00000	3,162	41.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			212.00000	195	39.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,489.00000	2,473	39.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			144.00000	131	41.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,221.00000	3,208	41.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			84.00000	74	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,961.00000	3,952	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			46.00000	40	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,724.00000	4,718	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,129.00000	2,123	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			57.00000	50	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			251.00000	233	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,179.00000	2,161	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			170.00000	155	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,897.00000	2,883	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			107.00000	97	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,635.00000	3,624	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			60.00000	53	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,388.00000	4,380	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,515.00000	2,512	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			43.00000	40	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			307.00000	287	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,835.00000	1,815	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			207.00000	191	39.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,534.00000	2,518	39.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			140.00000	128	41.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,268.00000	3,255	41.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			81.00000	72	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,009.00000	3,999	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,856.00000	2,853	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			34.00000	31	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,081.00000	2,074	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			59.00000	52	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.60	Call			366.00000	344	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,543.00000	1,521	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			245.00000	227	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,223.00000	2,205	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			104.00000	93	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,682.00000	3,671	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,296.00000	3,294	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			24.00000	21	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,538.00000	3,536	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			16.00000	14	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,759.00000	2,756	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			36.00000	33	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			348.00000	326	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,625.00000	1,604	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			233.00000	216	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,311.00000	2,294	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			158.00000	144	41.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,036.00000	3,022	41.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,635.00000	3,633	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			13.00000	11	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,856.00000	2,853	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			34.00000	31	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			366.00000	344	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,543.00000	1,521	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,586.00000	3,585	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			14.00000	12	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,807.00000	2,804	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			35.00000	32	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			239.00000	221	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,267.00000	2,249	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			162.00000	148	40.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,989.00000	2,975	40.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,733.00000	3,731	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			11.00000	9	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,954.00000	2,951	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			32.00000	29	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,177.00000	2,171	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			55.00000	49	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			385.00000	362	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,463.00000	1,440	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			257.00000	239	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,135.00000	2,117	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			174.00000	159	40.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,852.00000	2,837	40.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,344.00000	3,342	37.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	19	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,564.00000	2,561	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			42.00000	39	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			475.00000	451	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,153.00000	1,128	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,248.00000	3,245	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			26.00000	23	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,467.00000	2,464	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			44.00000	42	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			450.00000	426	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,228.00000	1,204	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			202.00000	186	39.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,579.00000	2,564	39.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			137.00000	124	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,315.00000	3,302	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,150.00000	3,147	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			28.00000	25	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,370.00000	2,366	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			48.00000	44	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			427.00000	404	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,305.00000	1,281	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			285.00000	266	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,963.00000	1,943	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			192.00000	177	40.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,670.00000	2,654	40.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			128.00000	116	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,406.00000	3,394	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,441.00000	3,439	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			19.00000	16	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,661.00000	2,658	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			39.00000	36	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,237.00000	1,216	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			215.00000	194	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			331.00000	310	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,709.00000	1,688	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			151.00000	137	41.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,128.00000	3,115	41.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,101.00000	3,098	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			29.00000	26	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,322.00000	2,317	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			49.00000	45	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			416.00000	393	34.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,344.00000	1,321	34.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			278.00000	259	37.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,006.00000	1,987	37.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.95	Call			187.00000	172	40.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,715.00000	2,700	40.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			124.00000	112	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,451.00000	3,439	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,003.00000	3,000	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			31.00000	28	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,225.00000	2,220	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			53.00000	48	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			178.00000	163	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,806.00000	2,791	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			115.00000	104	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,543.00000	3,532	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,052.00000	3,049	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			30.00000	27	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,273.00000	2,269	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			51.00000	46	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			271.00000	252	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,049.00000	2,030	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			183.00000	168	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,760.00000	2,745	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,344.00000	3,342	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	19	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,392.00000	3,390	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			20.00000	18	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,612.00000	2,610	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			40.00000	37	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			323.00000	302	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,751.00000	1,730	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			217.00000	200	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,444.00000	2,428	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,199.00000	3,196	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			27.00000	24	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,418.00000	2,415	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			46.00000	43	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			438.00000	415	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,266.00000	1,243	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			292.00000	273	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,920.00000	1,901	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			197.00000	181	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,624.00000	2,609	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			133.00000	120	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,360.00000	3,348	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			97.00000	86	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,774.00000	3,764	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,564.00000	2,561	32.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.90	Put			42.00000	39	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			740.00000	713	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			618.00000	591	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			115.00000	104	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,543.00000	3,532	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			65.00000	57	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,293.00000	4,285	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			67.00000	59	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,245.00000	4,237	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,807.00000	2,804	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			35.00000	32	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,034.00000	2,026	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			61.00000	53	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			854.00000	828	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			482.00000	456	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			239.00000	221	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,267.00000	2,249	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			100.00000	90	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,728.00000	3,717	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,905.00000	2,902	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			33.00000	30	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,129.00000	2,123	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			57.00000	50	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			251.00000	233	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,179.00000	2,161	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			170.00000	155	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,897.00000	2,883	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,929.00000	3,928	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			7.00000	6	37.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,150.00000	3,147	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			28.00000	25	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,618.00000	1,603	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			96.00000	81	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			192.00000	177	40.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,670.00000	2,654	40.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.64880		13.65620		29.68	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,058.00000	1,024	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,052.00000	1,025	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,003.00000	969	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,147.00000	1,120	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			968.00000	934	30.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,212.00000	1,186	30.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,078.00000	1,043	29.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,021.00000	994	29.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,039.00000	1,005	29.81	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Put			1,083.00000	1,056	29.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,196.00000	1,162	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			840.00000	813	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,382.00000	1,348	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			676.00000	649	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,097.00000	1,062	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			991.00000	963	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,039.00000	1,005	29.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,083.00000	1,056	29.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			951.00000	918	30.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,245.00000	1,219	30.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			935.00000	901	30.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,279.00000	1,253	30.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			899.00000	866	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,342.00000	1,317	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			700.00000	668	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,694.00000	1,670	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			684.00000	652	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,728.00000	1,704	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			803.00000	771	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,497.00000	1,472	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			879.00000	846	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,373.00000	1,347	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			985.00000	951	30.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,179.00000	1,153	30.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,078.00000	1,043	29.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,021.00000	994	29.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,097.00000	1,062	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			991.00000	963	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,138.00000	1,103	29.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			932.00000	904	29.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,118.00000	1,082	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			961.00000	934	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,196.00000	1,162	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			840.00000	813	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,177.00000	1,142	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			871.00000	843	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,157.00000	1,122	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			901.00000	873	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,003.00000	969	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,147.00000	1,120	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,157.00000	1,122	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			901.00000	873	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,270.00000	1,235	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			764.00000	737	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.25	Call			1,217.00000	1,182	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			810.00000	783	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			899.00000	866	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,342.00000	1,317	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			750.00000	718	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,594.00000	1,569	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			622.00000	592	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,866.00000	1,843	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			538.00000	509	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,082.00000	2,061	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			822.00000	789	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,466.00000	1,440	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			859.00000	827	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,403.00000	1,378	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,411.00000	1,377	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			655.00000	628	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,297.00000	1,263	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			741.00000	714	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,500.00000	1,467	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			594.00000	568	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,790.00000	1,759	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			434.00000	411	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,757.00000	1,725	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			450.00000	427	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,824.00000	1,794	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			418.00000	395	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,757.00000	1,725	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			450.00000	427	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,625.00000	1,593	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			519.00000	494	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,657.00000	1,625	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			501.00000	477	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,562.00000	1,529	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			556.00000	530	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,965.00000	1,936	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			359.00000	337	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,690.00000	1,658	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			484.00000	460	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,859.00000	1,829	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			403.00000	380	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,929.00000	1,900	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			373.00000	351	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,894.00000	1,864	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			388.00000	365	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,225.00000	2,199	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.70	Put			269.00000	250	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,149.00000	2,122	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			293.00000	273	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,074.00000	2,046	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			318.00000	298	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,001.00000	1,972	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			345.00000	324	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,723.00000	1,692	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			467.00000	443	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,187.00000	2,160	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			281.00000	261	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,112.00000	2,084	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			305.00000	285	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,038.00000	2,009	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			331.00000	310	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,625.00000	1,593	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			519.00000	494	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,929.00000	1,900	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			373.00000	351	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,593.00000	1,561	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			537.00000	512	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,531.00000	1,498	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			575.00000	549	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,965.00000	1,936	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			359.00000	337	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,894.00000	1,864	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			388.00000	365	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,440.00000	1,407	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			634.00000	608	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,264.00000	2,238	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			258.00000	239	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,112.00000	2,084	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			305.00000	285	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,562.00000	1,529	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			556.00000	530	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,325.00000	1,291	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			719.00000	692	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,440.00000	1,407	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			634.00000	608	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,593.00000	1,561	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			537.00000	512	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,470.00000	1,437	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			614.00000	588	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,790.00000	1,759	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			434.00000	411	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.40	Call			1,723.00000	1,692	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			467.00000	443	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,470.00000	1,437	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			614.00000	588	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,411.00000	1,377	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			655.00000	628	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,353.00000	1,319	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			697.00000	670	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,325.00000	1,291	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			719.00000	692	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,021.00000	987	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,115.00000	1,088	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,243.00000	1,208	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			787.00000	760	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			968.00000	934	30.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,212.00000	1,186	30.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			840.00000	808	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,434.00000	1,409	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			768.00000	735	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,561.00000	1,537	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			733.00000	701	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,627.00000	1,603	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			668.00000	637	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,762.00000	1,738	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			637.00000	606	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,831.00000	1,808	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			608.00000	577	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,901.00000	1,878	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			579.00000	549	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,973.00000	1,950	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			785.00000	753	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,529.00000	1,504	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			716.00000	685	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,660.00000	1,636	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			822.00000	789	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,466.00000	1,440	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			785.00000	753	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,529.00000	1,504	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			716.00000	685	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,660.00000	1,636	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			652.00000	621	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,796.00000	1,773	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			593.00000	563	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,937.00000	1,914	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			565.00000	536	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.10	Put			2,009.00000	1,987	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			513.00000	484	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,157.00000	2,135	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			488.00000	460	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,232.00000	2,211	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			464.00000	437	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,308.00000	2,288	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			442.00000	415	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,385.00000	2,366	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			652.00000	621	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,796.00000	1,773	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			622.00000	592	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,866.00000	1,843	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			513.00000	484	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,157.00000	2,135	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			919.00000	886	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,312.00000	1,287	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,297.00000	1,263	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			741.00000	714	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			919.00000	886	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,312.00000	1,287	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			879.00000	846	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,373.00000	1,347	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,058.00000	1,024	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,052.00000	1,025	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,270.00000	1,235	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			764.00000	737	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			859.00000	827	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,403.00000	1,378	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.86180		13.88400		29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,337.00000	1,292	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,353.00000	1,330	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,301.00000	1,257	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,417.00000	1,395	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,266.00000	1,222	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,482.00000	1,460	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,374.00000	1,329	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,290.00000	1,267	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,337.00000	1,292	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,353.00000	1,330	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,494.00000	1,447	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,110.00000	1,086	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,704.00000	1,652	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			920.00000	890	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,413.00000	1,368	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.70	Put			1,229.00000	1,206	28.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,232.00000	1,189	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,548.00000	1,527	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			994.00000	948	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,960.00000	1,937	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,374.00000	1,329	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,290.00000	1,267	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,266.00000	1,222	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,482.00000	1,460	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,200.00000	1,153	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,616.00000	1,591	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,160.00000	1,113	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,676.00000	1,651	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,121.00000	1,075	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,737.00000	1,713	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,084.00000	1,037	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,800.00000	1,776	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,454.00000	1,408	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,170.00000	1,146	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,200.00000	1,153	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,616.00000	1,591	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,160.00000	1,113	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,676.00000	1,651	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,650.00000	1,598	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			966.00000	936	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,597.00000	1,544	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,013.00000	983	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,545.00000	1,492	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,061.00000	1,031	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,935.00000	1,884	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			751.00000	722	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,875.00000	1,824	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			791.00000	762	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,817.00000	1,765	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			833.00000	803	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,760.00000	1,708	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			876.00000	846	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,597.00000	1,544	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,013.00000	983	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,454.00000	1,408	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,170.00000	1,146	28.65	0.00	0	0.00
ALBI On 05/02/2009 Index Future			294.84300		293.48300		0.00	0.00	0	604.00
ALBI On 07/05/2009 Index Future			302.93000		301.53300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			309.71800		308.35200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 05/02/2009 Index Future			124.05600		123.65200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.44100		127.02600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.55000		130.12200		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			296.61150		295.20950		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			304.70600		303.26400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			312.13950		310.65650		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.77900		336.77900		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.65600		346.65600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.23600		9.29400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.59900		8.65500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.72200		7.77300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.39600		8.46200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.55500		8.61700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.35900		8.41000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.26900		8.78700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.39200		11.40800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.88000		10.90700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.98700		9.09000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.58200		7.68200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.21100		7.26000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.10700		8.16900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.71700		7.78200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.58900		7.64800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.19400		8.26500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.03900		8.11200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.00100		8.07000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN10 On 05/02/2009 jNote			8.21000		8.26000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.09800		8.14800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.05200		8.09900		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.51000		11.51300		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.41900		11.42200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.41200		11.41900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.41100		11.42300		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.17000		11.20200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.84400		10.90900		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			285.35100		284.18300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			293.13800		291.93600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			300.28900		299.05300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.23400		7.35200		3.00	0.00	0	8,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,926.00000	4,105	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.57300		6.71600		0.00	108,017,948.40	978	4,782.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,436.00000	3,595	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			219.00000	192	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.87600		6.05700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,439.00000	4,588	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			637.00000	594	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,633.00000	4,785	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			581.00000	541	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			4.95700		5.19900		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,509.00000	2,626	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,451.00000	1,369	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.56000		7.65900		12.40	0.00	0	16,308.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,937.00000	4,413	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			429.00000	304	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,481.00000	7,043	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			100.00000	63	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,197.00000	13,796	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1.00000	0	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			9,185.00000	9,777	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			17.00000	9	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			10,537.00000	11,134	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			6.00000	3	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.40300		7.50800		12.40	2,650,451.80	20	1,747.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,906.00000	3,175	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,437.00000	4,086	12.35	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	6.50	Call			1,368.00000	1,524	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,485.00000	7,020	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,293.00000	9,803	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			878.00000	769	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.29500		7.40600		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,029.00000	10,654	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			35.00000	24	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.21100		7.32900		0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,836.00000	3,220	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			1,897.00000	1,628	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.81700		7.90600		24.77	20,581,725.78	162	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,865.00000	14,831	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			91.00000	56	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.72300		7.81400		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			8,089.00000	8,659	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,026.00000	5,568	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,911.00000	2,111	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,041.00000	17,212	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,780.00000	15,570	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,446.00000	2,207	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.66900		7.76300		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,570.00000	18,332	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,760.00000	4,462	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.62100		7.71800		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,010.00000	11,558	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,482.00000	12,939	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,685.00000	20,451	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,472.00000	6,147	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.38000		11.38900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			483.00000	472	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			516.00000	504	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.86400		11.86400		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			21.00000	993	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			276.00000	1,249	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.62200		7.72100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,004.00000	7,479	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.42000		7.52500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,680.00000	8,170	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			4.00000	2	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.29000		7.40100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future	9.25	Call			7,985.00000	8,480	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			27.00000	19	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.16400		7.28200		0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,462.00000	2,772	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			1,516.00000	1,309	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.78600		7.87500		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,151.00000	8,709	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.64300		7.73500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			7,464.00000	8,034	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			3.00000	2	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.55400		7.65100		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			9,188.00000	9,776	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			10.00000	6	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.47800		7.57900		0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,660.00000	1,956	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			2,133.00000	1,824	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.80900		7.87800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,801.00000	9,272	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.68200		7.75400		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			7,992.00000	8,480	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2.00000	1	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.60700		7.68200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,818.00000	10,319	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			4.00000	3	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.53900		7.61600		0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,537.00000	1,771	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			2,306.00000	2,031	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.64800		7.75700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			5,768.00000	6,206	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.42400		7.54000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,497.00000	5,939	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			24.00000	15	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.27500		7.39900		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,665.00000	7,114	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			50.00000	36	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.12600		7.25900		0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,300.00000	2,584	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			1,444.00000	1,252	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 05/02/2009 Bond Future			7.89300	7.92200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		8,721.00000	8,924	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.78100	7.81100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		7,839.00000	8,048	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1.00000	1	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.71600	7.74800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		9,684.00000	9,905	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2.00000	2	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.65700	7.68900		0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		1,212.00000	1,297	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		2,515.00000	2,381	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.98700	7.98700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		5,273.00000	5,273	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.88100	7.88100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		5,980.00000	5,980	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		6.00000	6	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.82400	7.82400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		9,486.00000	9,486	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		2.00000	2	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.83100	7.83100		0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		1,394.00000	1,391	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		1,967.00000	1,964	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.59000	7.59000		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		12,438.00000	12,438	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.51400	7.51400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		13,185.00000	13,185	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.46900	7.46900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		11,648.00000	11,648	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.43000	7.43000		0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		812.00000	810	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		2,690.00000	2,688	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			292.82300	291.44800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			300.81300	299.39900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			308.15200	306.69700		0.00	0.00	0	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future			6.78930	6.75030		26.75	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		310.00000	305	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		310.00000	266	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		274.00000	268	27.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		374.00000	329	27.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		243.00000	236	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		443.00000	396	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		258.00000	251	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		408.00000	362	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		243.00000	236	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		443.00000	396	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		291.00000	286	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		341.00000	297	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		329.00000	326	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		279.00000	237	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		373.00000	373	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		222.00000	183	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		350.00000	349	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		250.00000	209	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		329.00000	326	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		279.00000	237	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		291.00000	286	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		341.00000	297	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		229.00000	221	28.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		479.00000	432	28.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		216.00000	208	28.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		516.00000	469	28.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		373.00000	373	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		222.00000	183	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		423.00000	428	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		173.00000	138	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		258.00000	251	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		408.00000	362	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		82.00000	76	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		982.00000	937	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		62.00000	57	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,112.00000	1,067	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		108.00000	102	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		857.00000	812	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		152.00000	146	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		701.00000	657	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		193.00000	184	29.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		593.00000	545	29.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		204.00000	196	29.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.10	Put			554.00000	506	29.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			451.00000	459	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			151.00000	120	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			514.00000	528	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			114.00000	89	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			587.00000	605	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			87.00000	66	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			397.00000	399	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			196.00000	160	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			550.00000	566	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			100.00000	77	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			397.00000	399	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			196.00000	160	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			482.00000	492	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			132.00000	103	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			451.00000	459	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			151.00000	120	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			216.00000	208	28.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			516.00000	469	28.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			626.00000	646	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			76.00000	56	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			482.00000	492	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			132.00000	103	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			193.00000	184	29.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			593.00000	545	29.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			178.00000	174	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			628.00000	584	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			152.00000	146	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			701.00000	657	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			128.00000	122	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			778.00000	733	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			164.00000	159	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			664.00000	620	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			139.00000	134	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			739.00000	694	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			350.00000	349	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			250.00000	209	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			706.00000	729	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			56.00000	40	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			626.00000	646	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			76.00000	56	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			879.00000	908	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			29.00000	19	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			791.00000	817	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			40.00000	28	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	5.95	Call			834.00000	862	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			34.00000	23	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			748.00000	773	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			48.00000	34	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			666.00000	687	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			65.00000	48	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			666.00000	687	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			65.00000	48	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			178.00000	174	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			628.00000	584	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			128.00000	122	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			778.00000	733	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			117.00000	112	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			817.00000	772	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			98.00000	93	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			898.00000	853	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			90.00000	84	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			940.00000	895	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			75.00000	69	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,025.00000	980	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			51.00000	46	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,201.00000	1,157	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			51.00000	46	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,201.00000	1,157	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			42.00000	37	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,292.00000	1,248	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			34.00000	30	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,384.00000	1,341	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			28.00000	24	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,478.00000	1,435	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			68.00000	63	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,068.00000	1,023	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			56.00000	51	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,156.00000	1,112	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			46.00000	41	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,246.00000	1,202	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			38.00000	33	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,338.00000	1,294	30.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			204.00000	196	29.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			554.00000	506	29.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.88400		6.84850		26.53	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			489.00000	473	26.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			490.00000	439	26.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			453.00000	437	26.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			555.00000	503	26.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.85	Call			489.00000	473	26.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			490.00000	439	26.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			421.00000	404	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			623.00000	570	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			437.00000	420	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			588.00000	536	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			453.00000	437	26.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			555.00000	503	26.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			471.00000	454	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			522.00000	470	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			508.00000	493	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			459.00000	409	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			547.00000	532	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			398.00000	348	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			528.00000	512	25.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			429.00000	378	25.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			508.00000	493	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			459.00000	409	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			471.00000	454	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			522.00000	470	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			406.00000	389	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			658.00000	605	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			392.00000	374	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			693.00000	640	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			421.00000	404	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			623.00000	570	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			547.00000	532	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			398.00000	348	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			588.00000	576	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			340.00000	292	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			392.00000	374	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			693.00000	640	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			211.00000	196	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,162.00000	1,112	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			189.00000	176	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,241.00000	1,192	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			259.00000	245	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,010.00000	961	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			316.00000	302	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			867.00000	818	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			365.00000	347	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			767.00000	713	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			378.00000	360	28.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			730.00000	676	28.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			611.00000	601	24.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.55	Put		312.00000	267	24.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		661.00000	658	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		262.00000	224	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		692.00000	690	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		243.00000	206	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		567.00000	554	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		368.00000	320	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		692.00000	690	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		243.00000	206	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		567.00000	554	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		368.00000	320	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		635.00000	627	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		287.00000	243	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		757.00000	758	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		208.00000	174	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		378.00000	360	28.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		730.00000	676	28.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		348.00000	335	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		800.00000	751	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		316.00000	302	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		867.00000	818	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		286.00000	272	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		938.00000	888	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		332.00000	318	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		833.00000	784	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		301.00000	287	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		902.00000	853	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		825.00000	829	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		176.00000	145	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		972.00000	982	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		123.00000	98	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		897.00000	904	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		148.00000	120	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		825.00000	829	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		176.00000	145	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		757.00000	758	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		208.00000	174	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		934.00000	942	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		135.00000	108	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		860.00000	866	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		162.00000	132	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		790.00000	793	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		192.00000	159	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		724.00000	724	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		225.00000	190	23.99	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Call		860.00000	866	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		162.00000	132	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		272.00000	258	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		974.00000	924	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		246.00000	232	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,047.00000	998	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		348.00000	335	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		800.00000	751	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		234.00000	219	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,085.00000	1,035	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		234.00000	219	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,085.00000	1,035	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		211.00000	196	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,162.00000	1,112	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		189.00000	176	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,241.00000	1,192	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		170.00000	157	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,322.00000	1,273	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		153.00000	139	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,404.00000	1,355	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		137.00000	124	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,488.00000	1,440	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		122.00000	110	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,574.00000	1,526	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		137.00000	124	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,488.00000	1,440	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		272.00000	258	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		974.00000	924	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		661.00000	658	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		262.00000	224	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		611.00000	601	24.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		312.00000	267	24.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.96700	6.93940		26.30	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		621.00000	601	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		631.00000	584	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		586.00000	565	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		697.00000	648	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		621.00000	601	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		631.00000	584	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		554.00000	533	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		765.00000	716	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		570.00000	549	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		730.00000	682	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		570.00000	549	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		730.00000	682	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.00	Call			603.00000	583	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			664.00000	616	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			658.00000	639	25.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			569.00000	522	25.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			698.00000	677	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			508.00000	460	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			639.00000	619	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			600.00000	552	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			806.00000	791	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			367.00000	324	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			756.00000	739	24.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			416.00000	372	24.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			716.00000	696	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			477.00000	429	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			678.00000	658	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			538.00000	491	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			539.00000	518	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			799.00000	751	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			510.00000	489	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			871.00000	822	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			836.00000	821	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			346.00000	304	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			777.00000	761	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			388.00000	344	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			735.00000	717	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			446.00000	400	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			554.00000	533	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			765.00000	716	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			524.00000	503	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			835.00000	786	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			897.00000	885	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			307.00000	268	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			836.00000	821	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			346.00000	304	24.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			735.00000	717	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			446.00000	400	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			678.00000	658	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			538.00000	491	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			510.00000	489	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			871.00000	822	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			479.00000	458	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			940.00000	891	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			716.00000	696	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			477.00000	429	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			639.00000	619	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.90	Put			600.00000	552	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			539.00000	518	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			799.00000	751	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			479.00000	458	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			940.00000	891	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			445.00000	423	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,006.00000	956	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			586.00000	565	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			697.00000	648	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			497.00000	475	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			907.00000	858	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			462.00000	440	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			972.00000	923	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			429.00000	407	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,040.00000	990	28.04	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>779,870,817.88</b>	<b>22,353</b>	<b>385,646.00</b>
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<b>Grand Total:</b>								<b>186,028,870,817.88</b>	<b>115,022,353</b>	<b>385,646.00</b>
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