

# Daily MTM Report

Daily summary for 21/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			18.37500		18.37500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.28000		7.39000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.61000		7.70000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.93000		7.98500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.30000		11.31200			0.00	0	0.00
R201 On 21/12/2014 Bond			7.68000		7.77000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.84500		7.92500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.85500		7.93500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.72000		7.80000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.02000		8.05000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.16100		8.15300			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.61500	7.68500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.23010		10.44570		31.86	135,845,497.90	13,279	173,829.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			520.00000	419	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			524.00000	639	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			603.00000	490	31.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			408.00000	510	31.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			324.00000	260	36.51	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			979.00000	1,130	36.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			650.00000	529	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			354.00000	449	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			465.00000	374	33.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			619.00000	744	33.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			885.00000	733	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			189.00000	252	29.54	0.00	0	1,550.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			561.00000	453	32.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			466.00000	573	32.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			650.00000	529	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			354.00000	449	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			626.00000	509	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			381.00000	479	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			348.00000	279	35.95	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			902.00000	1,049	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			790.00000	647	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			244.00000	316	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			821.00000	674	29.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			225.00000	294	29.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			991.00000	827	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			145.00000	197	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,068.00000	894	28.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			122.00000	164	28.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,029.00000	860	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			133.00000	180	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			991.00000	827	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			145.00000	197	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			953.00000	794	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			157.00000	214	29.24	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	9.85	Call			821.00000	674	29.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			225.00000	294	29.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			731.00000	595	30.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			286.00000	365	30.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			703.00000	572	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			308.00000	392	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			540.00000	436	32.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			495.00000	606	32.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			582.00000	472	32.13	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			436.00000	541	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			561.00000	453	32.39	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			466.00000	573	32.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			540.00000	436	32.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			495.00000	606	32.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			465.00000	374	33.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			619.00000	744	33.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			482.00000	388	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			587.00000	708	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			432.00000	347	34.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			686.00000	817	34.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			501.00000	403	33.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			555.00000	673	33.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			703.00000	572	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			308.00000	392	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			387.00000	310	35.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			791.00000	930	35.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			360.00000	289	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			865.00000	1,009	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			448.00000	360	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			652.00000	780	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			416.00000	334	34.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			720.00000	854	34.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			626.00000	509	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			381.00000	479	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			582.00000	472	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			436.00000	541	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			261.00000	195	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,215.00000	1,365	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			249.00000	185	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,253.00000	1,405	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			215.00000	158	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,369.00000	1,528	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,548.00000	2,333	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			2.00000	3	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,230.00000	1,045	28.65	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			85.00000	115	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			919.00000	763	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			173.00000	233	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,148.00000	967	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			102.00000	137	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,315.00000	1,125	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			70.00000	95	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,721.00000	1,517	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			26.00000	37	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,675.00000	1,471	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			29.00000	41	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,863.00000	1,656	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			17.00000	25	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,863.00000	1,656	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			17.00000	25	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,911.00000	1,702	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			15.00000	22	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,056.00000	1,845	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			10.00000	15	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,007.00000	1,797	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			12.00000	17	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,959.00000	1,750	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			13.00000	20	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,153.00000	1,941	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			8.00000	11	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,911.00000	1,702	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			15.00000	22	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,399.00000	2,185	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	5	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,300.00000	2,087	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			5.00000	7	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,202.00000	1,990	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			6.00000	10	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,104.00000	1,893	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			9.00000	13	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,816.00000	1,609	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			20.00000	29	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,628.00000	1,426	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			33.00000	46	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,104.00000	1,893	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			9.00000	13	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,007.00000	1,797	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			12.00000	17	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,628.00000	1,426	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			33.00000	46	28.65	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	8.95	Call			1,537.00000	1,338	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			41.00000	58	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,449.00000	2,235	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			3.00000	4	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,350.00000	2,136	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	6	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,251.00000	2,038	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			6.00000	8	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,768.00000	1,563	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			23.00000	33	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,350.00000	2,136	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	6	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,251.00000	2,038	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			6.00000	8	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,768.00000	1,563	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			23.00000	33	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,675.00000	1,471	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			29.00000	41	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,582.00000	1,382	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			37.00000	52	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,399.00000	2,185	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	5	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,300.00000	2,087	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			5.00000	7	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,816.00000	1,609	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			20.00000	29	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,153.00000	1,941	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			8.00000	11	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,491.00000	1,294	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			46.00000	64	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,402.00000	1,209	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			57.00000	78	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,315.00000	1,125	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			70.00000	95	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,402.00000	1,209	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			57.00000	78	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,148.00000	967	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			102.00000	137	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			919.00000	763	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			173.00000	233	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,582.00000	1,382	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			37.00000	52	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,230.00000	1,045	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			85.00000	115	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			853.00000	703	29.69	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 16/03/2009 Currency Future	9.80	Put			207.00000	273	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			853.00000	703	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			207.00000	273	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			790.00000	647	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			244.00000	316	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			676.00000	550	30.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			331.00000	420	30.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,189.00000	1,006	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			93.00000	126	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,108.00000	930	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			112.00000	150	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			760.00000	620	30.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			265.00000	340	30.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			482.00000	388	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			587.00000	708	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			448.00000	360	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			652.00000	780	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			336.00000	269	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			940.00000	1,089	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			313.00000	251	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,018.00000	1,171	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			401.00000	322	34.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			756.00000	892	34.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			373.00000	299	35.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			828.00000	969	35.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			401.00000	322	34.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			756.00000	892	34.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			303.00000	239	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,057.00000	1,209	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			283.00000	216	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,137.00000	1,286	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			283.00000	216	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,137.00000	1,286	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			237.00000	176	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,291.00000	1,445	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			195.00000	142	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,449.00000	1,612	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			176.00000	127	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,530.00000	1,697	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			159.00000	114	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,613.00000	1,784	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			143.00000	102	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,697.00000	1,871	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			336.00000	269	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			940.00000	1,089	36.23	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	11.15	Call		313.00000	251	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		1,018.00000	1,171	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		293.00000	227	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		1,097.00000	1,247	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		274.00000	205	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,178.00000	1,325	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		226.00000	167	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,330.00000	1,486	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		205.00000	150	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,409.00000	1,570	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		185.00000	134	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,489.00000	1,654	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		167.00000	120	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,572.00000	1,740	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		176.00000	127	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,530.00000	1,697	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		676.00000	550	30.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		331.00000	420	30.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		373.00000	299	35.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		828.00000	969	35.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		324.00000	260	36.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		979.00000	1,130	36.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		387.00000	310	35.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		791.00000	930	35.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		760.00000	620	30.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		265.00000	340	30.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		1,029.00000	860	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		133.00000	180	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		1,273.00000	1,085	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		77.00000	105	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,108.00000	930	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		112.00000	150	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		1,359.00000	1,167	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		63.00000	87	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,189.00000	1,006	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		93.00000	126	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		0.00000	794	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		0.00000	214	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.42310	10.64600		30.91	5,211,550.00	500	5,224.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		825.00000	721	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		829.00000	948	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		905.00000	792	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		709.00000	819	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		965.00000	848	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		619.00000	725	30.49	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	10.55	Call			864.00000	756	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			768.00000	883	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			944.00000	829	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			648.00000	756	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			924.00000	811	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			678.00000	788	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,055.00000	927	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			509.00000	604	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,109.00000	972	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			463.00000	549	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,266.00000	1,101	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			370.00000	428	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,299.00000	1,132	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			353.00000	409	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,234.00000	1,071	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			388.00000	447	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,202.00000	1,045	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			406.00000	472	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,079.00000	949	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			483.00000	576	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,079.00000	949	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			483.00000	576	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,032.00000	906	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			536.00000	633	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,009.00000	886	30.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			563.00000	663	30.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			944.00000	829	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			648.00000	756	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			844.00000	738	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			798.00000	915	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			844.00000	738	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			798.00000	915	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			884.00000	774	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			738.00000	851	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			864.00000	756	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			768.00000	883	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			770.00000	673	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			924.00000	1,050	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			806.00000	705	31.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			860.00000	982	31.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			736.00000	635	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			990.00000	1,112	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			987.00000	867	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			591.00000	693	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			689.00000	581	32.19	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	11.05	Put			1,093.00000	1,208	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			651.00000	547	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,155.00000	1,274	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			753.00000	654	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			957.00000	1,081	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			770.00000	673	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			924.00000	1,050	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			720.00000	617	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,024.00000	1,143	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			924.00000	811	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			678.00000	788	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			580.00000	484	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,284.00000	1,411	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			486.00000	401	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,490.00000	1,627	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			471.00000	388	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,525.00000	1,665	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			430.00000	352	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,634.00000	1,779	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			633.00000	531	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,187.00000	1,308	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			753.00000	654	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			957.00000	1,081	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,140.00000	996	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			444.00000	523	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,436.00000	1,261	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			290.00000	338	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,170.00000	1,020	28.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			424.00000	497	28.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,367.00000	1,195	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			321.00000	372	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,234.00000	1,071	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			388.00000	447	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,508.00000	1,329	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			262.00000	306	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,853.00000	1,659	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			157.00000	186	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,853.00000	1,659	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			157.00000	186	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,977.00000	1,778	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			131.00000	155	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,018.00000	1,819	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			122.00000	146	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,061.00000	1,860	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			115.00000	137	28.52	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			2,146.00000	1,943	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			100.00000	120	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,103.00000	1,901	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			107.00000	128	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,277.00000	2,070	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			81.00000	97	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,103.00000	1,901	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			107.00000	128	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,935.00000	1,738	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			139.00000	165	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,456.00000	2,246	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			60.00000	73	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,366.00000	2,157	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			70.00000	84	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,189.00000	1,985	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			93.00000	112	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,773.00000	1,582	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			177.00000	209	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,695.00000	1,507	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			199.00000	234	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,411.00000	2,201	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			65.00000	78	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,321.00000	2,114	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			75.00000	91	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,233.00000	2,027	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			87.00000	104	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,894.00000	1,699	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			148.00000	175	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,813.00000	1,621	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			167.00000	198	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,734.00000	1,545	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			188.00000	222	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,640.00000	2,426	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			44.00000	53	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,547.00000	2,335	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			51.00000	62	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,189.00000	1,985	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			93.00000	112	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,277.00000	2,070	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			81.00000	97	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,502.00000	2,290	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			56.00000	67	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,321.00000	2,114	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			75.00000	91	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,894.00000	1,699	28.52	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			148.00000	175	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,146.00000	1,943	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			100.00000	120	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,061.00000	1,860	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			115.00000	137	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,977.00000	1,778	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			131.00000	155	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,734.00000	1,545	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			188.00000	222	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,657.00000	1,471	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			211.00000	248	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,581.00000	1,399	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			235.00000	276	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,657.00000	1,471	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			211.00000	248	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,299.00000	1,132	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			353.00000	409	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,367.00000	1,195	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			321.00000	372	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,581.00000	1,399	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			235.00000	276	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,055.00000	927	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			509.00000	604	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,508.00000	1,329	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			262.00000	306	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,170.00000	1,020	28.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			424.00000	497	28.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,401.00000	1,228	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			305.00000	355	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,333.00000	1,163	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			337.00000	390	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,032.00000	906	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			536.00000	633	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			788.00000	689	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			892.00000	1,016	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			651.00000	547	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,155.00000	1,274	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			615.00000	515	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,219.00000	1,342	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			965.00000	848	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			619.00000	725	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			704.00000	599	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,058.00000	1,175	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			670.00000	564	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,124.00000	1,241	32.19	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	10.90	Call			736.00000	635	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			990.00000	1,112	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			670.00000	564	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,124.00000	1,241	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			597.00000	499	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,251.00000	1,376	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			563.00000	469	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,317.00000	1,446	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			531.00000	441	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,385.00000	1,518	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			500.00000	414	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,454.00000	1,590	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			547.00000	455	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,351.00000	1,482	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			516.00000	427	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,420.00000	1,554	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			457.00000	376	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,561.00000	1,703	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			404.00000	330	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,708.00000	1,857	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			380.00000	309	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,784.00000	1,935	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			356.00000	289	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,860.00000	2,015	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			334.00000	270	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,938.00000	2,097	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			443.00000	364	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,597.00000	1,741	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			417.00000	341	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,671.00000	1,818	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			392.00000	319	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,746.00000	1,896	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			368.00000	298	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,822.00000	1,975	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			516.00000	427	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,420.00000	1,554	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			380.00000	309	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,784.00000	1,935	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			825.00000	721	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			829.00000	948	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,009.00000	886	30.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			563.00000	663	30.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			597.00000	499	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,251.00000	1,376	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			563.00000	469	32.19	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	11.40	Put			1,317.00000	1,446	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			689.00000	581	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,093.00000	1,208	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			580.00000	484	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,284.00000	1,411	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,140.00000	996	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			444.00000	523	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,333.00000	1,163	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			337.00000	390	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,202.00000	1,045	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			406.00000	472	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,544.00000	1,363	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			248.00000	290	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,472.00000	1,295	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			276.00000	322	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,401.00000	1,228	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			305.00000	355	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.60550		10.83620		30.74	169,688.00	16	123.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1,082.00000	958	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,096.00000	1,202	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1,159.00000	1,027	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			973.00000	1,072	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,219.00000	1,084	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			882.00000	978	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1,119.00000	992	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,033.00000	1,136	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,200.00000	1,064	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			914.00000	1,009	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,179.00000	1,046	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			943.00000	1,040	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,298.00000	1,157	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			762.00000	852	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,346.00000	1,196	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			710.00000	790	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,490.00000	1,307	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			604.00000	652	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,550.00000	1,364	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			564.00000	609	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,520.00000	1,336	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			584.00000	630	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,460.00000	1,279	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			624.00000	674	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			927.00000	798	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,391.00000	1,492	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,581.00000	1,394	28.69	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 14/09/2009 Currency Future	9.80	Put			545.00000	588	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,520.00000	1,336	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			584.00000	630	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,402.00000	1,236	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			666.00000	731	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,257.00000	1,122	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			821.00000	917	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,708.00000	1,515	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			472.00000	510	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,644.00000	1,453	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			507.00000	548	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,581.00000	1,394	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			545.00000	588	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,298.00000	1,157	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			762.00000	852	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,257.00000	1,122	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			821.00000	917	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,741.00000	1,546	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			454.00000	491	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,676.00000	1,484	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			489.00000	529	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,612.00000	1,423	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			526.00000	568	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,431.00000	1,258	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			645.00000	702	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,374.00000	1,216	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			688.00000	760	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,319.00000	1,176	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			733.00000	821	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,277.00000	1,140	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			791.00000	884	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,774.00000	1,578	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			438.00000	473	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,644.00000	1,453	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			507.00000	548	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,346.00000	1,196	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			710.00000	790	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,402.00000	1,236	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			666.00000	731	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,179.00000	1,046	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			943.00000	1,040	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1,139.00000	1,009	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,003.00000	1,104	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1,100.00000	974	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,064.00000	1,169	31.21	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	10.90	Call		1,064.00000	941	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,127.00000	1,236	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		1,028.00000	910	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,192.00000	1,304	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,374.00000	1,216	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		688.00000	760	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,277.00000	1,140	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		791.00000	884	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,238.00000	1,103	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		851.00000	947	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		1,082.00000	958	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,096.00000	1,202	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		1,046.00000	925	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,160.00000	1,270	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		1,011.00000	890	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,225.00000	1,335	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		978.00000	852	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,292.00000	1,397	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1,100.00000	974	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,064.00000	1,169	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		0.00000	1,064	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		0.00000	1,009	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	890	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		0.00000	1,335	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	815	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		0.00000	1,460	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.75490	10.99140		30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,288.00000	1,149	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,297.00000	1,394	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,360.00000	1,218	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,169.00000	1,263	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,418.00000	1,269	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,076.00000	1,164	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,360.00000	1,218	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,169.00000	1,263	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,324.00000	1,183	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,232.00000	1,328	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1,398.00000	1,252	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,107.00000	1,198	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,379.00000	1,236	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,138.00000	1,231	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,499.00000	1,341	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		958.00000	1,036	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,562.00000	1,398	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		870.00000	943	29.19	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 14/12/2009 Currency Future	10.05	Call			1,671.00000	1,503	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			730.00000	798	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,695.00000	1,526	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			703.00000	771	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,648.00000	1,481	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			757.00000	826	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,648.00000	1,481	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			757.00000	826	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,541.00000	1,379	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			900.00000	974	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,478.00000	1,322	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			987.00000	1,067	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,458.00000	1,304	29.91	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,016.00000	1,099	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			914.00000	811	33.61	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,223.00000	2,356	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			774.00000	685	34.99	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,782.00000	2,931	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,742.00000	1,572	28.09	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			651.00000	717	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,438.00000	1,287	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,046.00000	1,132	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,236.00000	1,101	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,394.00000	1,496	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,253.00000	1,117	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,362.00000	1,462	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,186.00000	1,055	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,494.00000	1,600	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,219.00000	1,085	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,427.00000	1,531	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			914.00000	811	33.61	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,223.00000	2,356	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,094.00000	972	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,702.00000	1,817	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,123.00000	999	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,632.00000	1,744	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,521.00000	1,360	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			929.00000	1,005	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			986.00000	875	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,994.00000	2,120	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			892.00000	791	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,301.00000	2,436	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			811.00000	718	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,619.00000	2,763	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			739.00000	655	35.37	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	13.20	Put			2,947.00000	3,100	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1,011.00000	898	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,920.00000	2,043	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			830.00000	736	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,539.00000	2,681	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			756.00000	670	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,864.00000	3,015	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,687.00000	2,477	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			196.00000	222	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,228.00000	2,032	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			337.00000	377	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,848.00000	1,670	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			557.00000	615	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			961.00000	853	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,070.00000	2,198	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			722.00000	641	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,031.00000	3,186	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,768.00000	2,556	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			177.00000	201	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,301.00000	2,100	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			310.00000	345	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,907.00000	1,722	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			515.00000	567	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,604.00000	1,439	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			813.00000	884	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,154.00000	1,026	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,563.00000	1,672	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			850.00000	754	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,459.00000	2,599	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,451.00000	2,245	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			260.00000	290	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			2,028.00000	1,839	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			436.00000	484	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1,038.00000	922	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,846.00000	1,967	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			676.00000	600	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,285.00000	3,445	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,375.00000	2,171	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			284.00000	316	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,966.00000	1,778	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			475.00000	523	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			871.00000	772	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,379.00000	2,517	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			756.00000	670	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,864.00000	3,015	35.18	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 14/12/2009 Currency Future	13.70	Call			662.00000	588	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,370.00000	3,533	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,528.00000	2,321	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			237.00000	266	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,091.00000	1,901	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			400.00000	447	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1,065.00000	946	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,774.00000	1,892	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			792.00000	702	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,700.00000	2,847	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			691.00000	613	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,200.00000	3,358	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,607.00000	2,398	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			216.00000	243	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,157.00000	1,966	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			365.00000	411	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,792.00000	1,620	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			601.00000	665	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			937.00000	831	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,146.00000	2,277	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			811.00000	718	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,619.00000	2,763	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			706.00000	627	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,115.00000	3,272	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,490.00000	2,283	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			248.00000	278	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			2,059.00000	1,870	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			418.00000	465	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,718.00000	1,548	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			677.00000	744	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1,051.00000	934	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,810.00000	1,929	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			903.00000	801	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,262.00000	2,396	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			783.00000	693	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,741.00000	2,889	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			683.00000	607	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,242.00000	3,402	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,936.00000	2,720	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			144.00000	165	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,451.00000	2,245	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			260.00000	290	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1,038.00000	922	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,846.00000	1,967	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			3,021.00000	2,804	26.41	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	8.10	Put			130.00000	149	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,091.00000	1,901	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			400.00000	447	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			3,065.00000	2,846	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			123.00000	141	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,567.00000	2,359	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			226.00000	254	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			2,124.00000	1,933	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			382.00000	429	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,767.00000	1,596	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			626.00000	691	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,271.00000	1,133	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,329.00000	1,428	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1,079.00000	959	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,738.00000	1,854	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			926.00000	821	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,184.00000	2,316	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			801.00000	710	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,660.00000	2,805	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,196.00000	2,975	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			104.00000	120	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,228.00000	2,032	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			337.00000	377	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			961.00000	853	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,070.00000	2,198	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,152.00000	2,932	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			110.00000	127	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,647.00000	2,437	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			205.00000	232	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,192.00000	1,999	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			351.00000	394	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,820.00000	1,645	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			579.00000	640	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,306.00000	1,166	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,264.00000	1,361	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1,108.00000	985	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,667.00000	1,780	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			949.00000	842	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,108.00000	2,237	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			730.00000	648	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,989.00000	3,143	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,374.00000	3,150	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			83.00000	95	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,851.00000	2,638	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			160.00000	183	26.42	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	11.30	Call			1,186.00000	1,055	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,494.00000	1,600	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,419.00000	3,195	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			78.00000	90	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,894.00000	2,679	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			152.00000	174	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,413.00000	2,208	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			272.00000	303	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,997.00000	1,808	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			455.00000	503	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,202.00000	1,070	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,461.00000	1,565	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1,024.00000	910	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,883.00000	2,005	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,464.00000	3,239	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			73.00000	84	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			3,108.00000	2,889	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			117.00000	134	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,157.00000	1,966	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			365.00000	411	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,810.00000	2,597	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			168.00000	192	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,338.00000	2,134	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			296.00000	329	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,936.00000	1,748	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			495.00000	544	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,626.00000	1,460	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			785.00000	855	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,170.00000	1,041	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,528.00000	1,636	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			998.00000	886	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			1,957.00000	2,081	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			860.00000	763	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,419.00000	2,558	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			655.00000	582	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,413.00000	3,577	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,375.00000	2,171	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			284.00000	316	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1,011.00000	898	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,920.00000	2,043	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			634.00000	554	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,543.00000	3,699	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			648.00000	572	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,456.00000	3,618	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,413.00000	2,208	26.43	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	8.85	Put			272.00000	303	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1,024.00000	910	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,883.00000	2,005	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			881.00000	782	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,340.00000	2,477	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			669.00000	594	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,327.00000	3,489	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	537	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			0.00000	3,782	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.48010		11.73370		31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,599.00000	1,452	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,616.00000	1,722	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,671.00000	1,518	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,487.00000	1,588	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,726.00000	1,571	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,392.00000	1,491	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,653.00000	1,501	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,519.00000	1,621	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,690.00000	1,535	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,456.00000	1,555	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,781.00000	1,626	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,297.00000	1,396	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,878.00000	1,717	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,144.00000	1,237	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,919.00000	1,756	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,085.00000	1,175	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,898.00000	1,736	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,114.00000	1,206	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,858.00000	1,699	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,174.00000	1,269	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,819.00000	1,662	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,235.00000	1,332	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,762.00000	1,607	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,328.00000	1,427	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			2,121.00000	1,944	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			838.00000	914	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,422.00000	1,288	33.01	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			1,989.00000	2,108	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,439.00000	2,244	27.95	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			556.00000	614	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,712.00000	1,556	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,418.00000	1,516	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,498.00000	2,300	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			514.00000	569	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,382.00000	2,190	28.18	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 15/03/2010 Currency Future	9.95	Put			599.00000	660	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,327.00000	2,138	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			643.00000	707	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,273.00000	2,087	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			689.00000	757	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,221.00000	2,038	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			737.00000	808	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			2,170.00000	1,990	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			787.00000	860	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,351.00000	1,222	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,167.00000	2,292	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,672.00000	2,446	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			439.00000	466	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,838.00000	1,680	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,204.00000	1,300	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,799.00000	1,645	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,266.00000	1,365	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,653.00000	1,501	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,519.00000	1,621	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1,082.00000	978	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,048.00000	3,198	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,781.00000	2,552	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			397.00000	422	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,940.00000	1,775	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,056.00000	1,145	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,744.00000	1,589	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,360.00000	1,459	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,709.00000	1,553	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,425.00000	1,523	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1,112.00000	1,005	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			2,928.00000	3,075	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,854.00000	2,624	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			371.00000	394	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,983.00000	1,815	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			999.00000	1,085	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,940.00000	1,775	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,056.00000	1,145	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,744.00000	1,589	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,360.00000	1,459	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1,132.00000	1,024	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,849.00000	2,994	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,892.00000	2,660	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			358.00000	380	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			2,005.00000	1,836	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			972.00000	1,056	29.96	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	10.80	Call			1,961.00000	1,795	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,028.00000	1,115	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,838.00000	1,680	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,204.00000	1,300	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,143.00000	1,034	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,809.00000	2,954	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,967.00000	2,734	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			333.00000	354	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			2,051.00000	1,878	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			917.00000	998	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1,165.00000	1,053	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,731.00000	2,873	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,635.00000	1,484	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,551.00000	1,654	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,565.00000	1,420	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,681.00000	1,790	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1,034.00000	932	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,251.00000	3,402	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,532.00000	2,328	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			499.00000	548	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,617.00000	1,468	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,583.00000	1,688	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,582.00000	1,436	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,649.00000	1,756	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1,043.00000	944	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,210.00000	3,364	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,382.00000	2,190	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			599.00000	660	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,565.00000	1,420	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,681.00000	1,790	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,532.00000	1,389	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,748.00000	1,859	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,500.00000	1,359	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,816.00000	1,929	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			999.00000	885	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,415.00000	3,554	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,469.00000	2,271	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			535.00000	591	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,762.00000	1,607	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,328.00000	1,427	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,582.00000	1,436	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,649.00000	1,756	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,548.00000	1,404	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,715.00000	1,824	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1,025.00000	920	35.68	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	14.00	Put			3,292.00000	3,440	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,602.00000	2,386	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			468.00000	506	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			1,062.00000	961	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,129.00000	3,281	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.16220		14.53820		31.24	4,970,932.20	351	13,656.00
£ / R On 16/03/2009 Currency Future	14.55	Call			706.00000	544	32.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			718.00000	931	32.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			599.00000	460	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			911.00000	1,148	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			538.00000	405	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,050.00000	1,293	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			583.00000	448	34.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			945.00000	1,186	34.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			524.00000	390	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,085.00000	1,328	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			615.00000	473	33.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			877.00000	1,111	33.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			510.00000	376	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,122.00000	1,364	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			552.00000	420	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,014.00000	1,258	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			747.00000	575	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			659.00000	863	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,037.00000	788	30.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			399.00000	526	30.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,068.00000	811	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			380.00000	499	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			916.00000	704	31.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			478.00000	642	31.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			706.00000	544	32.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			718.00000	931	32.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			687.00000	529	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			749.00000	966	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			567.00000	436	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			979.00000	1,224	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			471.00000	335	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,233.00000	1,473	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			371.00000	255	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,483.00000	1,742	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			320.00000	216	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,632.00000	1,904	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			385.00000	265	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,447.00000	1,703	34.33	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	15.35	Call			459.00000	323	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,271.00000	1,511	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			443.00000	310	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,305.00000	1,548	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			459.00000	323	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,271.00000	1,511	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			413.00000	287	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,375.00000	1,625	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			471.00000	335	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,233.00000	1,473	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			399.00000	276	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,411.00000	1,664	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			275.00000	183	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,787.00000	2,071	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			358.00000	245	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,520.00000	1,782	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			385.00000	265	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,447.00000	1,703	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			333.00000	225	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,594.00000	1,863	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			245.00000	161	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,907.00000	2,199	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			255.00000	168	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,867.00000	2,156	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			309.00000	207	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,670.00000	1,945	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			275.00000	183	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,787.00000	2,071	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			227.00000	147	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,989.00000	2,285	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			209.00000	135	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,071.00000	2,373	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			209.00000	135	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,071.00000	2,373	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			297.00000	199	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,709.00000	1,987	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			193.00000	123	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,155.00000	2,461	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			145.00000	90	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,456.00000	2,777	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			157.00000	98	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,369.00000	2,686	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			107.00000	64	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,769.00000	3,102	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			82.00000	48	34.33	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	17.50	Put			3,044.00000	3,386	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			49.00000	27	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,561.00000	3,915	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			28.00000	14	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,139.00000	4,502	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			24.00000	12	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,286.00000	4,650	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			32.00000	17	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,994.00000	4,355	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			54.00000	30	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,466.00000	3,818	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			34.00000	18	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,945.00000	4,306	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			133.00000	82	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,545.00000	2,869	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			265.00000	175	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,827.00000	2,113	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			178.00000	113	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,240.00000	2,551	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			286.00000	191	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,748.00000	2,029	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			443.00000	310	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,305.00000	1,548	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			497.00000	362	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,158.00000	1,400	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			428.00000	299	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,340.00000	1,586	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			650.00000	500	33.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			812.00000	1,038	33.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			615.00000	473	33.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			877.00000	1,111	33.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			583.00000	448	34.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			945.00000	1,186	34.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			668.00000	514	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			780.00000	1,002	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			632.00000	486	33.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			844.00000	1,074	33.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			484.00000	349	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,196.00000	1,436	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			333.00000	225	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,594.00000	1,863	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			309.00000	207	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,670.00000	1,945	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			538.00000	405	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,050.00000	1,293	34.33	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	15.15	Call			510.00000	376	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,122.00000	1,364	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			399.00000	276	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,411.00000	1,664	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			345.00000	235	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,557.00000	1,823	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			320.00000	216	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,632.00000	1,904	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			371.00000	255	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,483.00000	1,742	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			245.00000	161	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,907.00000	2,199	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			227.00000	147	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,989.00000	2,285	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			164.00000	103	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,326.00000	2,641	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			286.00000	191	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,748.00000	2,029	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			265.00000	175	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,827.00000	2,113	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			178.00000	113	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,240.00000	2,551	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			151.00000	94	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,413.00000	2,732	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			236.00000	154	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,948.00000	2,242	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			218.00000	141	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,030.00000	2,329	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			201.00000	129	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,113.00000	2,417	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			186.00000	118	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,197.00000	2,506	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			171.00000	108	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,283.00000	2,596	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			309.00000	207	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,670.00000	1,945	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			122.00000	74	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,634.00000	2,962	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			112.00000	67	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,724.00000	3,055	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			103.00000	61	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,814.00000	3,149	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			94.00000	56	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,906.00000	3,243	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			45.00000	25	34.33	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	18.15	Put			3,657.00000	4,012	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			41.00000	22	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,753.00000	4,110	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			37.00000	20	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,849.00000	4,208	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			30.00000	16	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,042.00000	4,404	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			28.00000	14	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,139.00000	4,502	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			25.00000	13	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,237.00000	4,601	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			23.00000	12	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,334.00000	4,699	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			78.00000	46	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,090.00000	3,433	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			72.00000	41	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,183.00000	3,529	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			65.00000	37	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,277.00000	3,625	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			60.00000	34	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,371.00000	3,721	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			72.00000	41	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,183.00000	3,529	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			60.00000	34	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,371.00000	3,721	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			45.00000	25	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,657.00000	4,012	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			37.00000	20	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,849.00000	4,208	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			47.00000	26	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,609.00000	3,964	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			43.00000	23	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,705.00000	4,061	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			39.00000	21	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,801.00000	4,159	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			35.00000	19	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,897.00000	4,257	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			29.00000	15	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,091.00000	4,453	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			26.00000	14	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,188.00000	4,551	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			21.00000	11	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,383.00000	4,749	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			34.00000	18	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,945.00000	4,306	34.33	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	18.85	Call			23.00000	12	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,334.00000	4,699	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			20.00000	10	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,432.00000	4,798	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			18.00000	9	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,530.00000	4,897	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			17.00000	8	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,628.00000	4,996	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			15.00000	7	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,727.00000	5,095	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			30.00000	16	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,042.00000	4,404	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			20.00000	10	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,432.00000	4,798	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			18.00000	9	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,530.00000	4,897	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			75.00000	43	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,137.00000	3,481	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			68.00000	39	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,230.00000	3,577	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			62.00000	35	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,324.00000	3,673	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			57.00000	32	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,419.00000	3,770	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			52.00000	29	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,514.00000	3,867	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			117.00000	71	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,679.00000	3,009	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			98.00000	58	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,860.00000	3,196	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			90.00000	53	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,952.00000	3,291	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			151.00000	94	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,413.00000	2,732	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			139.00000	86	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,501.00000	2,823	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			127.00000	78	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,589.00000	2,916	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			117.00000	71	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,679.00000	3,009	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			75.00000	43	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,137.00000	3,481	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			218.00000	141	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,030.00000	2,329	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			145.00000	90	34.33	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	16.85	Put			2,456.00000	2,777	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			139.00000	86	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,501.00000	2,823	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			345.00000	235	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,557.00000	1,823	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			320.00000	216	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,632.00000	1,904	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			186.00000	118	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,197.00000	2,506	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			524.00000	390	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,085.00000	1,328	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			255.00000	168	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,867.00000	2,156	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			599.00000	460	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			911.00000	1,148	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			668.00000	514	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			780.00000	1,002	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			888.00000	684	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			499.00000	672	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			832.00000	645	31.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			544.00000	733	31.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			788.00000	609	31.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			600.00000	797	31.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			859.00000	664	31.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			521.00000	702	31.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			810.00000	627	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			572.00000	765	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			767.00000	592	32.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			629.00000	830	32.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			726.00000	559	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			688.00000	897	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,166.00000	897	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			328.00000	435	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,100.00000	839	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			362.00000	477	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			975.00000	745	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			437.00000	583	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,305.00000	1,020	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			267.00000	358	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,235.00000	958	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			296.00000	395	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,100.00000	839	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			362.00000	477	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			810.00000	627	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			572.00000	765	31.79	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 16/03/2009 Currency Future	13.45	Call			1,341.00000	1,053	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			253.00000	341	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,270.00000	989	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			281.00000	377	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,200.00000	927	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			312.00000	415	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,133.00000	868	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			345.00000	456	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,006.00000	766	30.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			418.00000	554	30.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			945.00000	724	30.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			457.00000	612	30.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			687.00000	529	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			749.00000	966	32.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.43030		14.80780		30.11	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,119.00000	948	30.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,111.00000	1,317	30.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,012.00000	857	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,304.00000	1,526	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			932.00000	772	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,475.00000	1,692	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			995.00000	842	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,338.00000	1,562	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			932.00000	772	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,475.00000	1,692	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,029.00000	871	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,271.00000	1,491	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			903.00000	738	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,545.00000	1,758	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			963.00000	807	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,406.00000	1,626	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,139.00000	964	30.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,081.00000	1,284	30.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,414.00000	1,187	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			756.00000	907	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,386.00000	1,168	29.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			778.00000	938	29.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,442.00000	1,207	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			734.00000	876	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,304.00000	1,109	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			846.00000	1,029	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,100.00000	932	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,143.00000	1,351	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			979.00000	824	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,371.00000	1,594	31.77	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 12/06/2009 Currency Future	15.55	Call			870.00000	706	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,612.00000	1,826	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			750.00000	602	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,842.00000	2,072	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			672.00000	536	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,014.00000	2,256	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			766.00000	616	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,808.00000	2,036	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			834.00000	675	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,676.00000	1,895	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			817.00000	660	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,709.00000	1,930	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			852.00000	690	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,644.00000	1,860	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			799.00000	645	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,742.00000	1,965	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			852.00000	690	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,644.00000	1,860	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			615.00000	487	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,157.00000	2,407	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			718.00000	575	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,910.00000	2,145	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			687.00000	549	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,979.00000	2,218	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			575.00000	453	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,267.00000	2,523	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,046.00000	886	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,238.00000	1,455	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			657.00000	523	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,050.00000	2,293	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			601.00000	476	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,194.00000	2,446	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			549.00000	432	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,341.00000	2,602	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			525.00000	411	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,417.00000	2,681	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			513.00000	401	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,455.00000	2,721	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			588.00000	465	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,230.00000	2,484	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			643.00000	511	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,085.00000	2,331	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			501.00000	392	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,493.00000	2,761	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			425.00000	329	31.77	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 12/06/2009 Currency Future	17.15	Put			2,767.00000	3,049	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			446.00000	346	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,688.00000	2,966	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			360.00000	275	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,052.00000	3,345	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			311.00000	235	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,303.00000	3,605	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			230.00000	171	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,822.00000	4,141	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			168.00000	123	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,361.00000	4,693	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			156.00000	113	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,498.00000	4,833	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			187.00000	137	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,179.00000	4,507	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			236.00000	176	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,778.00000	4,095	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			248.00000	185	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,690.00000	4,005	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			192.00000	141	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,134.00000	4,461	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			406.00000	313	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,848.00000	3,132	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			629.00000	499	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,121.00000	2,369	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			783.00000	630	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,775.00000	2,000	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,082.00000	916	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,174.00000	1,386	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,012.00000	857	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,304.00000	1,526	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			948.00000	789	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,440.00000	1,659	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			918.00000	755	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,510.00000	1,725	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			889.00000	722	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,581.00000	1,792	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,119.00000	948	30.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,111.00000	1,317	30.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,082.00000	916	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,174.00000	1,386	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			948.00000	789	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,440.00000	1,659	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			918.00000	755	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,510.00000	1,725	31.77	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 12/06/2009 Currency Future	15.05	Call			1,029.00000	871	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,271.00000	1,491	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			995.00000	842	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,338.00000	1,562	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			870.00000	706	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,612.00000	1,826	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			783.00000	630	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,775.00000	2,000	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			750.00000	602	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,842.00000	2,072	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,064.00000	901	31.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,206.00000	1,420	31.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			834.00000	675	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,676.00000	1,895	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			657.00000	523	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,050.00000	2,293	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			750.00000	602	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,842.00000	2,072	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			687.00000	549	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,979.00000	2,218	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			734.00000	588	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,876.00000	2,108	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			702.00000	562	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,944.00000	2,181	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			601.00000	476	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,194.00000	2,446	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			718.00000	575	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,910.00000	2,145	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			629.00000	499	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,121.00000	2,369	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			549.00000	432	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,341.00000	2,602	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			501.00000	392	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,493.00000	2,761	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			525.00000	411	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,417.00000	2,681	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			478.00000	373	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,570.00000	2,842	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			456.00000	355	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,649.00000	2,924	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			478.00000	373	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,570.00000	2,842	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			435.00000	337	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,728.00000	3,007	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			562.00000	443	31.77	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 12/06/2009 Currency Future	16.55	Put			2,304.00000	2,562	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			537.00000	422	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,379.00000	2,641	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			490.00000	382	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,532.00000	2,802	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			467.00000	364	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,609.00000	2,883	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			672.00000	536	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,014.00000	2,256	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			615.00000	487	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,157.00000	2,407	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			490.00000	382	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,532.00000	2,802	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			387.00000	297	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,929.00000	3,217	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			368.00000	282	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,011.00000	3,302	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			351.00000	268	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,093.00000	3,388	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			334.00000	255	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,176.00000	3,474	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			224.00000	166	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,866.00000	4,186	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			213.00000	158	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,955.00000	4,277	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			202.00000	149	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,044.00000	4,369	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			182.00000	134	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,224.00000	4,553	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			173.00000	127	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,315.00000	4,646	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			164.00000	120	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,406.00000	4,739	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			303.00000	229	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,345.00000	3,649	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			288.00000	218	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,430.00000	3,737	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			274.00000	206	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,516.00000	3,826	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			261.00000	196	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,603.00000	3,915	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			288.00000	218	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,430.00000	3,737	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			261.00000	196	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,603.00000	3,915	31.77	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 12/06/2009 Currency Future	18.45	Call			224.00000	166	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,866.00000	4,186	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			202.00000	149	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,044.00000	4,369	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			218.00000	162	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,911.00000	4,232	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			207.00000	153	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,000.00000	4,323	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			197.00000	145	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,089.00000	4,415	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			178.00000	130	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,270.00000	4,600	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			160.00000	116	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,452.00000	4,786	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			152.00000	110	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,544.00000	4,880	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			182.00000	134	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,224.00000	4,553	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			164.00000	120	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,406.00000	4,739	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			148.00000	107	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,590.00000	4,927	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			140.00000	101	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,682.00000	5,021	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			133.00000	96	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,775.00000	5,115	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			126.00000	90	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,868.00000	5,210	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			178.00000	130	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,270.00000	4,600	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			144.00000	104	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,636.00000	4,974	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			136.00000	98	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,728.00000	5,068	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			377.00000	290	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,970.00000	3,259	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			343.00000	261	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,135.00000	3,431	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			326.00000	248	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,218.00000	3,518	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			296.00000	223	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,388.00000	3,693	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			281.00000	212	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,473.00000	3,782	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			267.00000	201	31.77	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 12/06/2009 Currency Future	18.10	Put			3,560.00000	3,871	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			254.00000	190	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,647.00000	3,960	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			435.00000	337	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,728.00000	3,007	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			415.00000	321	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,807.00000	3,090	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			396.00000	305	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,888.00000	3,175	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			377.00000	290	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,970.00000	3,259	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			296.00000	223	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,388.00000	3,693	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			537.00000	422	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,379.00000	2,641	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			425.00000	329	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,767.00000	3,049	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			446.00000	346	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,688.00000	2,966	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			387.00000	297	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,929.00000	3,217	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			351.00000	268	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,093.00000	3,388	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			588.00000	465	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,230.00000	2,484	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			766.00000	616	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,808.00000	2,036	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,278.00000	1,090	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			870.00000	1,059	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,238.00000	1,052	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			931.00000	1,121	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,199.00000	1,016	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			991.00000	1,185	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,158.00000	981	30.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,050.00000	1,251	30.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,258.00000	1,070	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			900.00000	1,090	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,218.00000	1,033	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			961.00000	1,153	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,178.00000	998	30.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,020.00000	1,218	30.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,529.00000	1,280	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			671.00000	799	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,471.00000	1,227	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			713.00000	846	28.98	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	14.25	Call			1,358.00000	1,150	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			800.00000	969	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,651.00000	1,391	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			593.00000	710	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,589.00000	1,334	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			631.00000	754	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,471.00000	1,227	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			713.00000	846	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,218.00000	1,033	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			961.00000	1,153	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,682.00000	1,419	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			574.00000	689	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,620.00000	1,362	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			612.00000	732	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,559.00000	1,307	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			651.00000	777	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,500.00000	1,253	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			692.00000	823	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,331.00000	1,129	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			823.00000	999	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,559.00000	1,307	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			651.00000	777	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,278.00000	1,090	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			870.00000	1,059	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,199.00000	1,016	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			991.00000	1,185	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,100.00000	932	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,143.00000	1,351	31.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.68730		15.06820		29.91	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,458.00000	1,278	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,439.00000	1,641	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,351.00000	1,185	31.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,633.00000	1,847	31.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,271.00000	1,096	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,802.00000	2,009	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,318.00000	1,151	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,700.00000	1,914	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,255.00000	1,079	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,837.00000	2,041	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,351.00000	1,185	31.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,633.00000	1,847	31.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,240.00000	1,061	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,872.00000	2,074	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,302.00000	1,133	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,734.00000	1,945	31.15	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	15.00	Call			1,476.00000	1,295	30.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,408.00000	1,607	30.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,746.00000	1,517	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,077.00000	1,230	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,719.00000	1,497	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,101.00000	1,260	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,772.00000	1,536	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,054.00000	1,199	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,642.00000	1,438	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,174.00000	1,351	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,439.00000	1,262	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,471.00000	1,675	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,206.00000	1,027	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,938.00000	2,140	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,617.00000	1,419	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,199.00000	1,382	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,575.00000	1,382	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,257.00000	1,444	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,535.00000	1,346	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,316.00000	1,509	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,495.00000	1,311	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,377.00000	1,574	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,421.00000	1,246	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,503.00000	1,709	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,386.00000	1,215	30.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,567.00000	1,777	30.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,596.00000	1,400	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,228.00000	1,413	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,555.00000	1,364	30.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,287.00000	1,476	30.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,515.00000	1,329	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,347.00000	1,541	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,403.00000	1,230	30.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,535.00000	1,743	30.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,368.00000	1,199	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,600.00000	1,812	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,335.00000	1,170	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,666.00000	1,882	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,854.00000	1,606	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			986.00000	1,119	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,799.00000	1,556	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,031.00000	1,169	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,693.00000	1,477	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,125.00000	1,290	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,967.00000	1,711	29.18	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	14.00	Put			899.00000	1,024	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,910.00000	1,658	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			942.00000	1,071	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,799.00000	1,556	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,031.00000	1,169	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,555.00000	1,364	30.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,287.00000	1,476	30.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,996.00000	1,738	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			878.00000	1,001	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,938.00000	1,684	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			920.00000	1,047	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,882.00000	1,632	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			964.00000	1,095	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,826.00000	1,581	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,008.00000	1,144	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,668.00000	1,457	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,149.00000	1,320	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,368.00000	1,199	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,600.00000	1,812	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,169.00000	993	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,001.00000	2,206	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,335.00000	1,170	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,666.00000	1,882	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,206.00000	1,027	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,938.00000	2,140	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,169.00000	993	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,001.00000	2,206	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			1,133.00000	961	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,064.00000	2,274	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			1,097.00000	929	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,129.00000	2,342	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,458.00000	1,278	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,439.00000	1,641	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,286.00000	1,114	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,768.00000	1,977	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,225.00000	1,044	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,907.00000	2,107	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,286.00000	1,114	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,768.00000	1,977	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			1,187.00000	1,010	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,969.00000	2,173	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			1,151.00000	977	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,032.00000	2,240	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			1,115.00000	945	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,097.00000	2,308	31.15	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			13.23970	13.46460		31.57	132,397.00	10	5,945.00
€ / R On 16/03/2009 Currency Future	13.45	Call		693.00000	563	32.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		678.00000	773	32.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		713.00000	580	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		648.00000	741	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		654.00000	530	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		740.00000	840	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		618.00000	499	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		803.00000	910	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		734.00000	598	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		619.00000	709	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		673.00000	546	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		709.00000	807	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		873.00000	722	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		459.00000	532	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		1,067.00000	898	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		302.00000	358	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		756.00000	617	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		591.00000	677	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		584.00000	470	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		869.00000	981	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		568.00000	457	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		903.00000	1,017	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		552.00000	443	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		937.00000	1,054	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		408.00000	324	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,343.00000	1,485	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		397.00000	315	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,383.00000	1,526	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		467.00000	373	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,153.00000	1,283	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		537.00000	431	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		972.00000	1,091	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		636.00000	514	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		771.00000	875	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		778.00000	636	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		563.00000	646	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		636.00000	514	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		771.00000	875	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		848.00000	699	31.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		484.00000	559	31.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		618.00000	499	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		803.00000	910	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		801.00000	656	31.39	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	13.20	Put			536.00000	617	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			952.00000	793	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			387.00000	453	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			925.00000	768	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			410.00000	479	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			467.00000	373	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,153.00000	1,283	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			377.00000	299	36.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,462.00000	1,609	36.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			314.00000	248	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,750.00000	1,908	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			494.00000	395	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,079.00000	1,205	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			508.00000	406	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,043.00000	1,167	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,415.00000	1,221	28.34	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			150.00000	182	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			980.00000	818	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			365.00000	428	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,197.00000	1,015	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			233.00000	275	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,493.00000	1,296	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			128.00000	156	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,493.00000	1,296	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			128.00000	156	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,532.00000	1,334	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			118.00000	145	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,453.00000	1,258	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			139.00000	169	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,303.00000	1,114	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			189.00000	224	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,340.00000	1,149	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			175.00000	209	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,232.00000	1,046	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			217.00000	257	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,655.00000	1,453	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			90.00000	113	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,377.00000	1,185	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			162.00000	195	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,573.00000	1,373	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			108.00000	133	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,027.00000	1,805	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			62.00000	66	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,932.00000	1,710	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			67.00000	70	27.91	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	11.70	Call			1,838.00000	1,619	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			73.00000	79	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,744.00000	1,535	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			79.00000	95	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,340.00000	1,149	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			175.00000	209	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,979.00000	1,757	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			65.00000	68	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,885.00000	1,662	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			70.00000	72	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,790.00000	1,577	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			76.00000	87	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,697.00000	1,494	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			82.00000	104	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,613.00000	1,413	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			99.00000	123	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,532.00000	1,334	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			118.00000	145	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,744.00000	1,535	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			79.00000	95	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,267.00000	1,080	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			203.00000	240	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,453.00000	1,258	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			139.00000	169	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,163.00000	985	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			249.00000	295	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,098.00000	926	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			283.00000	336	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,163.00000	985	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			249.00000	295	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,098.00000	926	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			283.00000	336	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,037.00000	870	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			323.00000	381	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,130.00000	955	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			266.00000	315	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,885.00000	1,662	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			70.00000	72	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,697.00000	1,494	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			82.00000	104	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,303.00000	1,114	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			189.00000	224	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,130.00000	955	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			266.00000	315	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,008.00000	844	29.98	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	12.80	Put			344.00000	404	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			552.00000	443	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			937.00000	1,054	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			480.00000	384	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,116.00000	1,244	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			899.00000	745	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			434.00000	505	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,008.00000	844	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			344.00000	404	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			601.00000	485	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			836.00000	945	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			431.00000	343	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,266.00000	1,403	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			654.00000	530	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			740.00000	840	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,075.00000	1,853	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			60.00000	64	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			299.00000	235	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,834.00000	1,995	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			219.00000	171	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,354.00000	2,531	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			161.00000	124	42.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,897.00000	3,085	42.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			116.00000	84	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,451.00000	3,644	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			980.00000	818	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			365.00000	428	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			357.00000	283	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,543.00000	1,694	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			262.00000	205	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,047.00000	2,215	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			193.00000	149	41.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,578.00000	2,760	41.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			142.00000	109	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,128.00000	3,320	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			208.00000	162	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,443.00000	2,622	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			139.00000	105	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,174.00000	3,366	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			81.00000	57	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,916.00000	4,117	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			44.00000	30	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,679.00000	4,890	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,170.00000	1,950	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			56.00000	60	30.05	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	15.35	Call			249.00000	194	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,134.00000	2,305	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			165.00000	128	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,851.00000	3,038	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			104.00000	75	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,589.00000	3,785	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			57.00000	39	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,343.00000	4,550	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,556.00000	2,338	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			41.00000	48	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			306.00000	241	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,792.00000	1,952	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			203.00000	158	41.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,488.00000	2,668	41.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			135.00000	102	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,221.00000	3,412	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			78.00000	55	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,963.00000	4,165	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,897.00000	2,677	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			33.00000	37	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,122.00000	1,902	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			58.00000	62	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			367.00000	291	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,502.00000	1,651	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			242.00000	189	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,178.00000	2,350	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			100.00000	72	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,636.00000	3,832	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,337.00000	3,116	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			22.00000	26	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,579.00000	3,358	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			14.00000	18	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,800.00000	2,580	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			35.00000	40	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			348.00000	276	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,584.00000	1,736	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			230.00000	180	40.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,266.00000	2,440	40.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			153.00000	118	42.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,989.00000	3,178	42.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,676.00000	3,455	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			12.00000	15	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,897.00000	2,677	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			33.00000	37	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			367.00000	291	37.15	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	Put			1,502.00000	1,651	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,627.00000	3,406	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			13.00000	17	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,848.00000	2,628	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			34.00000	39	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			236.00000	184	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,222.00000	2,395	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			157.00000	121	42.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,943.00000	3,131	42.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,774.00000	3,552	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			10.00000	13	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,995.00000	2,774	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			31.00000	34	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,218.00000	1,998	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			53.00000	58	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			387.00000	307	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,422.00000	1,567	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			255.00000	200	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,091.00000	2,260	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			170.00000	131	42.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,805.00000	2,991	42.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,385.00000	3,165	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			20.00000	25	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,605.00000	2,386	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			40.00000	47	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			480.00000	384	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,116.00000	1,244	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,288.00000	3,067	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			24.00000	27	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,507.00000	2,289	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			43.00000	49	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			455.00000	363	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,190.00000	1,323	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			198.00000	153	41.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,533.00000	2,714	41.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			132.00000	98	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,267.00000	3,458	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,191.00000	2,969	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			27.00000	29	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,411.00000	2,192	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			46.00000	52	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			431.00000	343	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,266.00000	1,403	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			284.00000	222	39.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,919.00000	2,083	39.02	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 16/03/2009 Currency Future	15.90	Call			188.00000	145	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,623.00000	2,806	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			124.00000	91	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,360.00000	3,551	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,481.00000	3,262	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			17.00000	22	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,702.00000	2,483	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			37.00000	44	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,267.00000	1,080	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			203.00000	240	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			331.00000	262	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,666.00000	1,822	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			146.00000	112	43.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,081.00000	3,273	43.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,142.00000	2,920	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			28.00000	30	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,362.00000	2,143	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			48.00000	54	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			419.00000	333	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,305.00000	1,444	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			276.00000	216	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,962.00000	2,127	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			183.00000	142	41.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,669.00000	2,852	41.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			120.00000	87	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,405.00000	3,597	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,044.00000	2,823	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			30.00000	33	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,266.00000	2,046	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			51.00000	57	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			174.00000	134	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,759.00000	2,945	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			112.00000	81	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,497.00000	3,691	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,093.00000	2,871	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			29.00000	32	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,314.00000	2,095	31.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			50.00000	55	31.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			269.00000	211	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,004.00000	2,171	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			179.00000	138	41.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,714.00000	2,898	41.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,385.00000	3,165	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			20.00000	25	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,433.00000	3,214	39.44	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	10.05	Put			18.00000	24	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,653.00000	2,435	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			39.00000	46	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			322.00000	255	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,708.00000	1,865	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			213.00000	166	40.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,399.00000	2,577	40.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,241.00000	3,018	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			26.00000	28	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,459.00000	2,240	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			44.00000	51	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			442.00000	352	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,228.00000	1,363	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			291.00000	228	38.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,877.00000	2,039	38.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			193.00000	149	41.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,578.00000	2,760	41.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			129.00000	94	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,314.00000	3,504	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			93.00000	66	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,729.00000	3,927	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,605.00000	2,386	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			40.00000	47	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			756.00000	617	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			591.00000	677	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			112.00000	81	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,497.00000	3,691	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			62.00000	43	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,247.00000	4,453	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			64.00000	45	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,200.00000	4,405	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,848.00000	2,628	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			34.00000	39	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,075.00000	1,853	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			60.00000	64	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			873.00000	722	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			459.00000	532	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			236.00000	184	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,222.00000	2,395	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			97.00000	69	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,682.00000	3,879	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,946.00000	2,725	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			32.00000	36	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,170.00000	1,950	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			56.00000	60	30.05	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	15.35	Call			249.00000	194	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,134.00000	2,305	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			165.00000	128	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,851.00000	3,038	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,971.00000	3,748	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	9	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,191.00000	2,969	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			27.00000	29	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,655.00000	1,453	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			90.00000	113	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			188.00000	145	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,623.00000	2,806	41.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.47520		13.69930		30.28	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,064.00000	934	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,064.00000	1,159	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,083.00000	952	30.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,034.00000	1,126	30.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,083.00000	952	30.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,034.00000	1,126	30.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,026.00000	901	31.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,127.00000	1,225	31.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			991.00000	864	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,191.00000	1,289	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,103.00000	969	30.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,003.00000	1,094	30.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,064.00000	934	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,064.00000	1,159	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,224.00000	1,084	29.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			824.00000	908	29.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,417.00000	1,238	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			668.00000	712	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,123.00000	988	30.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			974.00000	1,062	30.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			974.00000	845	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,224.00000	1,319	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			957.00000	825	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,257.00000	1,350	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			924.00000	787	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,325.00000	1,412	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			722.00000	603	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,673.00000	1,778	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			706.00000	589	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,706.00000	1,813	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			827.00000	699	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,478.00000	1,574	31.27	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	14.15	Call			904.00000	769	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,355.00000	1,444	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,008.00000	884	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,159.00000	1,259	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,103.00000	969	30.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,003.00000	1,094	30.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,123.00000	988	30.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			974.00000	1,062	30.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,164.00000	1,025	30.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			914.00000	1,000	30.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,143.00000	1,006	30.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			944.00000	1,031	30.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,224.00000	1,084	29.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			824.00000	908	29.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,204.00000	1,065	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			854.00000	940	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,184.00000	1,045	30.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			885.00000	970	30.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,026.00000	901	31.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,127.00000	1,225	31.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,184.00000	1,045	30.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			885.00000	970	30.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,304.00000	1,142	29.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			755.00000	816	29.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,250.00000	1,103	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			801.00000	878	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			924.00000	787	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,325.00000	1,412	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			773.00000	650	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,574.00000	1,675	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			643.00000	532	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,843.00000	1,957	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			557.00000	456	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,058.00000	2,181	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			846.00000	716	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,447.00000	1,541	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			884.00000	751	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,385.00000	1,476	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,447.00000	1,265	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			647.00000	690	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,332.00000	1,162	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			733.00000	787	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,537.00000	1,351	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			587.00000	626	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,829.00000	1,632	29.00	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	12.30	Put			429.00000	456	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,795.00000	1,599	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			445.00000	474	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,863.00000	1,665	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			414.00000	440	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,795.00000	1,599	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			445.00000	474	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,663.00000	1,472	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			513.00000	546	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,695.00000	1,503	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			496.00000	528	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,599.00000	1,411	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			550.00000	585	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,004.00000	1,802	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			355.00000	377	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,728.00000	1,534	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			479.00000	509	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,898.00000	1,699	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			399.00000	423	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,969.00000	1,767	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			369.00000	392	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,933.00000	1,733	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			384.00000	407	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,266.00000	2,057	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			267.00000	282	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,189.00000	1,982	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			290.00000	307	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,114.00000	1,909	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			315.00000	334	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,041.00000	1,837	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			341.00000	362	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,761.00000	1,566	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			462.00000	491	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,227.00000	2,019	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			278.00000	294	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,152.00000	1,945	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			302.00000	320	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,077.00000	1,873	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			328.00000	348	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,663.00000	1,472	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			513.00000	546	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,969.00000	1,767	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			369.00000	392	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,631.00000	1,441	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			531.00000	566	29.00	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	12.70	Call			1,568.00000	1,381	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			568.00000	606	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,004.00000	1,802	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			355.00000	377	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,933.00000	1,733	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			384.00000	407	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,476.00000	1,294	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			627.00000	668	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,305.00000	2,095	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			255.00000	270	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,152.00000	1,945	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			302.00000	320	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,599.00000	1,411	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			550.00000	585	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,360.00000	1,183	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			711.00000	758	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,476.00000	1,294	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			627.00000	668	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,631.00000	1,441	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			531.00000	566	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,506.00000	1,322	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			607.00000	647	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,829.00000	1,632	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			429.00000	456	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,761.00000	1,566	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			462.00000	491	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,506.00000	1,322	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			607.00000	647	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,447.00000	1,265	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			647.00000	690	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,388.00000	1,210	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			689.00000	735	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,360.00000	1,183	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			711.00000	758	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,045.00000	917	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,096.00000	1,192	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,277.00000	1,122	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			778.00000	847	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			991.00000	864	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,191.00000	1,289	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			865.00000	733	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,416.00000	1,508	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			791.00000	666	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,542.00000	1,641	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			756.00000	634	31.27	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	14.55	Put			1,607.00000	1,709	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			689.00000	574	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,740.00000	1,849	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			658.00000	546	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,809.00000	1,921	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			628.00000	519	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,878.00000	1,994	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			599.00000	493	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,949.00000	2,068	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			809.00000	682	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,510.00000	1,607	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			739.00000	619	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,639.00000	1,743	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			846.00000	716	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,447.00000	1,541	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			809.00000	682	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,510.00000	1,607	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			739.00000	619	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,639.00000	1,743	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			674.00000	560	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,774.00000	1,885	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			613.00000	506	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,914.00000	2,031	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			585.00000	481	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,985.00000	2,105	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			531.00000	433	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,132.00000	2,258	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			506.00000	411	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,206.00000	2,336	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			481.00000	390	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,282.00000	2,414	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			458.00000	369	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,359.00000	2,494	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			674.00000	560	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,774.00000	1,885	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			643.00000	532	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,843.00000	1,957	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			531.00000	433	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,132.00000	2,258	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			940.00000	806	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,291.00000	1,381	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,332.00000	1,162	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			733.00000	787	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			940.00000	806	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,291.00000	1,381	31.27	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	14.15	Call			904.00000	769	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,355.00000	1,444	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,304.00000	1,142	29.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			755.00000	816	29.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			884.00000	751	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,385.00000	1,476	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.70260		13.92670		30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,378.00000	1,230	30.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,401.00000	1,478	30.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,396.00000	1,247	30.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,370.00000	1,445	30.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,415.00000	1,265	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,339.00000	1,412	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,396.00000	1,247	30.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,370.00000	1,445	30.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,360.00000	1,213	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,433.00000	1,511	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,324.00000	1,181	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,497.00000	1,578	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,435.00000	1,283	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,308.00000	1,380	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,557.00000	1,396	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,131.00000	1,194	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,768.00000	1,576	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			941.00000	973	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,474.00000	1,319	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,247.00000	1,316	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,290.00000	1,141	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,563.00000	1,638	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1,047.00000	907	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,971.00000	2,054	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,435.00000	1,283	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,308.00000	1,380	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,324.00000	1,181	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,497.00000	1,578	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,256.00000	1,102	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,630.00000	1,699	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,216.00000	1,064	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,689.00000	1,761	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,177.00000	1,027	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,750.00000	1,825	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,138.00000	992	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,812.00000	1,889	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,515.00000	1,357	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,188.00000	1,254	29.87	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	14.30	Call			1,256.00000	1,102	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,630.00000	1,699	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,216.00000	1,064	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,689.00000	1,761	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,713.00000	1,523	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			987.00000	1,021	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,660.00000	1,472	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,034.00000	1,070	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,608.00000	1,437	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,081.00000	1,134	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,998.00000	1,798	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			772.00000	795	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,939.00000	1,741	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			812.00000	838	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,881.00000	1,684	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			854.00000	882	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,824.00000	1,629	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			897.00000	927	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,660.00000	1,472	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,034.00000	1,070	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,515.00000	1,357	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,188.00000	1,254	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,583.00000	1,417	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,106.00000	1,164	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,536.00000	1,377	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,159.00000	1,224	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,494.00000	1,338	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,218.00000	1,285	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,454.00000	1,301	30.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,278.00000	1,348	30.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,342.00000	1,197	30.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,465.00000	1,544	30.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,307.00000	1,161	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,530.00000	1,608	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,273.00000	1,121	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,596.00000	1,669	30.81	0.00	0	0.00
ALBI On 05/02/2009 Index Future			293.87900		292.95500		0.00	0.00	0	604.00
ALBI On 07/05/2009 Index Future			301.93900		300.99000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			308.65700		307.68500		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.03100		123.64800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.41900		127.02400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.53900		130.12700		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 05/02/2009 jGovi			295.71300		294.78050		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			303.79200		302.82900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			311.23050		310.22700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.41600		336.41600		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.29300		346.29300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.23300		9.29000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.62700		8.70500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.80900		7.88200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.42100		8.50800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.60000		8.69200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.42400		8.50400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.34400		8.41500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.37500		11.40800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.00900		10.99100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.90700		8.99600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.54400		7.64500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.20300		7.28200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.10800		8.17800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.69100		7.78100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.56600		7.66200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.20900		8.30700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.05000		8.15100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.02100		8.11900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.27500		8.35400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.16400		8.24400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.12700		8.20400		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
JROD On 30/01/2009 jRod			11.50400		11.50500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.40000		11.40300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.40000		11.40000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.41700		11.41400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.18900		11.18300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.87200		10.86500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			284.07700		283.22300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			291.83800		290.95600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			298.98300		298.06400		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.16400		7.25900		3.00	0.00	0	8,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,067.00000	4,212	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			6.35000		6.59900		0.00	0.00	0	4,782.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,554.00000	3,839	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			185.00000	146	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.20800		5.90500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,553.00000	5,157	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			590.00000	451	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,751.00000	5,364	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			538.00000	409	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			3.52500		4.99200		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,595.00000	3,391	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,368.00000	946	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.58500		7.66500		12.40	0.00	0	16,308.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,774.00000	4,165	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			301.00000	209	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,396.00000	6,859	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			51.00000	30	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,160.00000	13,644	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			9,138.00000	9,619	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6.00000	3	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			10,496.00000	10,980	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			2.00000	1	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.43800		7.51200		12.40	0.00	0	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,815.00000	2,996	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,370.00000	4,114	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,297.00000	1,399	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,437.00000	7,102	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,220.00000	9,577	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			829.00000	750	12.90	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 06/08/2009 Bond Future			7.36200		7.41000		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,004.00000	10,274	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			32.00000	27	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.32000		7.33200		0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,807.00000	2,841	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			1,884.00000	1,852	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.91400		7.96000		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,221.00000	13,716	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			49.00000	32	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.82800		7.86900		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			7,583.00000	7,810	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,135.00000	5,904	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,679.00000	1,746	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,424.00000	18,033	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,179.00000	14,512	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,460.00000	2,335	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.78200		7.81800		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,015.00000	17,286	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,819.00000	4,689	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.75200		7.77300		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			10,594.00000	10,692	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,679.00000	13,544	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,158.00000	19,304	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,558.00000	6,471	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.32500		11.34200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			421.00000	408	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			451.00000	437	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.98900		11.97100		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			14.00000	13	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			301.00000	306	0.44	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.64600		7.72800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			6,971.00000	7,364	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			7.45800		7.53100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,652.00000	7,992	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			3.00000	2	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.34100		7.40600		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,961.00000	8,250	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			25.00000	20	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.24800		7.28600		0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,436.00000	2,531	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 05/11/2009 Bond Future	7.50	Put			1,507.00000	1,436	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.82500		7.90000		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			7,995.00000	8,464	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			7.69400		7.76100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			7,303.00000	7,717	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			7.61500		7.67600		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			9,036.00000	9,404	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			10.00000	8	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.56300		7.60400		0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,574.00000	1,686	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			2,197.00000	2,063	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.83800		7.91300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,563.00000	9,074	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			7.72100		7.78900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			7,756.00000	8,215	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			7.65400		7.71700		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,585.00000	10,004	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			7.60700		7.65200		0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,419.00000	1,545	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			2,424.00000	2,254	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.68200		7.75400		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			5,780.00000	6,069	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			7.47600		7.53600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,509.00000	5,737	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			21.00000	16	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.34300		7.39300		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,683.00000	6,863	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			46.00000	40	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.23400		7.25100		0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,301.00000	2,334	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			1,417.00000	1,389	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.00100		8.02600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			7,997.00000	8,170	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 07/05/2009 Bond Future			7.90100	7.91900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		7,091.00000	7,215	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		2.00000	2	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.84700	7.85800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,931.00000	9,005	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		4.00000	4	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.80900	7.80200		0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		920.00000	902	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		2,992.00000	3,021	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.14400	8.13300		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		4,231.00000	4,153	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			8.04200	8.03100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,922.00000	4,846	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		18.00000	19	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.98700	7.97700		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		8,405.00000	8,335	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		5.00000	6	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.00100	7.99000		0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		934.00000	905	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		2,619.00000	2,666	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.59600	7.66300		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		11,712.00000	12,378	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			7.52500	7.58800		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		12,440.00000	13,074	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			7.48400	7.54300		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		10,898.00000	11,495	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			7.45500	7.50500		0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		0.00000	212	0.00	1,060,000,000.00	5,000	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		0.00000	5,063	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		579.00000	718	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		3,221.00000	2,852	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			291.93000	291.01100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			299.90600	298.95700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			307.24900	306.26000		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.67820	6.86510		29.66	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		325.00000	247	31.43	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	6.85	Put			310.00000	419	31.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			345.00000	263	30.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			280.00000	385	30.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			366.00000	280	30.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			251.00000	352	30.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			288.00000	219	32.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			372.00000	491	32.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			305.00000	233	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			340.00000	455	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			288.00000	219	32.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			372.00000	491	32.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			345.00000	263	30.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			280.00000	385	30.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			389.00000	298	30.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			224.00000	320	30.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			440.00000	338	29.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			175.00000	260	29.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			413.00000	317	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			198.00000	289	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			389.00000	298	30.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			224.00000	320	30.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			271.00000	207	32.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			406.00000	529	32.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			255.00000	195	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			440.00000	567	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			440.00000	338	29.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			175.00000	260	29.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			499.00000	383	28.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			134.00000	205	28.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			305.00000	233	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			340.00000	455	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			105.00000	68	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			890.00000	1,039	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			81.00000	50	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,016.00000	1,172	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			136.00000	90	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			771.00000	912	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			188.00000	128	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			623.00000	750	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			227.00000	166	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			512.00000	638	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			241.00000	180	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			476.00000	602	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			532.00000	409	27.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			117.00000	180	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
ZAAD On 16/03/2009 Currency Future	6.35	Call			605.00000	466	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			90.00000	138	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			683.00000	532	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			68.00000	104	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			469.00000	359	28.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			153.00000	231	28.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			644.00000	498	26.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			78.00000	120	26.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			469.00000	359	28.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			153.00000	231	28.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			568.00000	436	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			103.00000	158	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			532.00000	409	27.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			117.00000	180	27.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			255.00000	195	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			440.00000	567	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			724.00000	569	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			59.00000	90	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			568.00000	436	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			103.00000	158	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			227.00000	166	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			512.00000	638	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			215.00000	152	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			550.00000	674	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			188.00000	128	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			623.00000	750	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			160.00000	108	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			695.00000	829	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			203.00000	140	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			588.00000	712	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			174.00000	118	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			659.00000	789	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			413.00000	317	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			198.00000	289	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			808.00000	646	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			43.00000	68	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			724.00000	569	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			59.00000	90	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			986.00000	814	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			21.00000	35	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			896.00000	728	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			31.00000	50	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			941.00000	770	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			26.00000	42	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			851.00000	686	26.67	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	6.05	Put		36.00000	58	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		765.00000	607	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		50.00000	78	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		765.00000	607	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		50.00000	78	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		215.00000	152	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		550.00000	674	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		160.00000	108	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		695.00000	829	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		148.00000	98	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		733.00000	870	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		125.00000	82	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		810.00000	954	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		115.00000	74	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		850.00000	996	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		96.00000	61	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		931.00000	1,083	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		67.00000	41	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,102.00000	1,263	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		67.00000	41	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,102.00000	1,263	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		56.00000	33	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,190.00000	1,355	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		46.00000	27	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,281.00000	1,449	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		38.00000	22	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,372.00000	1,544	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		88.00000	56	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		973.00000	1,127	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		74.00000	46	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,059.00000	1,217	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		61.00000	37	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,146.00000	1,309	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		50.00000	30	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,235.00000	1,402	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		241.00000	180	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		476.00000	602	33.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.77240	6.96340		28.51	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		503.00000	421	29.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		489.00000	599	29.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		503.00000	421	29.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		489.00000	599	29.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		522.00000	437	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		459.00000	565	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		542.00000	454	29.05	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	Put			429.00000	531	29.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			542.00000	454	29.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			429.00000	531	29.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			467.00000	391	30.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			553.00000	669	30.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			484.00000	406	29.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			521.00000	633	29.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			522.00000	437	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			459.00000	565	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			561.00000	472	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			398.00000	499	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			603.00000	510	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			340.00000	437	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			581.00000	490	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			368.00000	468	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			561.00000	472	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			398.00000	499	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			450.00000	377	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			586.00000	705	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			434.00000	364	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			620.00000	742	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			467.00000	391	30.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			553.00000	669	30.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			603.00000	510	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			340.00000	437	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			650.00000	549	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			287.00000	377	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			434.00000	364	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			620.00000	742	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			243.00000	187	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,080.00000	1,214	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			219.00000	167	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,156.00000	1,295	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			297.00000	231	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			933.00000	1,059	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			360.00000	284	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			796.00000	912	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			404.00000	330	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			691.00000	808	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			419.00000	347	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			655.00000	774	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			676.00000	570	27.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			262.00000	347	27.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			739.00000	616	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			226.00000	293	26.51	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	6.40	Call			772.00000	641	26.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			209.00000	269	26.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			626.00000	530	27.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			312.00000	407	27.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			772.00000	641	26.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			209.00000	269	26.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			626.00000	530	27.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			312.00000	407	27.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			707.00000	592	26.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			244.00000	320	26.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			841.00000	699	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			177.00000	227	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			419.00000	347	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			655.00000	774	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			390.00000	314	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			727.00000	842	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			360.00000	284	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			796.00000	912	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			327.00000	256	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			864.00000	984	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			377.00000	299	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			764.00000	876	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			343.00000	270	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			830.00000	948	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			913.00000	765	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			149.00000	193	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,066.00000	908	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			103.00000	136	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			988.00000	835	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			125.00000	162	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			913.00000	765	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			149.00000	193	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			841.00000	699	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			177.00000	227	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,027.00000	871	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			113.00000	149	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			950.00000	800	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			137.00000	177	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			876.00000	732	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			163.00000	209	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			806.00000	667	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			193.00000	245	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			950.00000	800	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			137.00000	177	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			311.00000	243	30.75	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	7.55	Put			898.00000	1,021	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			282.00000	219	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			969.00000	1,097	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			390.00000	314	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			727.00000	842	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			269.00000	208	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,005.00000	1,135	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			269.00000	208	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,005.00000	1,135	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			243.00000	187	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,080.00000	1,214	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			219.00000	167	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,156.00000	1,295	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			198.00000	150	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,234.00000	1,377	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			178.00000	134	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,314.00000	1,461	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			160.00000	119	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,396.00000	1,547	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			143.00000	106	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,480.00000	1,634	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			160.00000	119	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,396.00000	1,547	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			311.00000	243	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			898.00000	1,021	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			739.00000	616	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			226.00000	293	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			676.00000	570	27.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			262.00000	347	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.86020		7.05330		28.46	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			646.00000	561	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			643.00000	751	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			665.00000	578	29.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			612.00000	717	29.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			684.00000	594	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			581.00000	684	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			684.00000	594	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			581.00000	684	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			646.00000	561	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			643.00000	751	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			611.00000	531	29.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			708.00000	821	29.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			628.00000	546	29.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			675.00000	786	29.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			628.00000	546	29.51	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	7.10	Put			675.00000	786	29.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			723.00000	630	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			519.00000	619	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			762.00000	668	28.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			458.00000	558	28.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			704.00000	612	28.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			551.00000	651	28.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			886.00000	767	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			333.00000	407	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			827.00000	726	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			373.00000	466	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			782.00000	687	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			429.00000	527	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			742.00000	648	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			489.00000	588	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			595.00000	517	29.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			741.00000	857	29.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			563.00000	485	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			810.00000	925	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			917.00000	789	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			314.00000	379	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			856.00000	746	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			353.00000	435	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			804.00000	707	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			401.00000	497	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			611.00000	531	29.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			708.00000	821	29.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			579.00000	503	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			775.00000	893	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			981.00000	848	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			278.00000	338	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			917.00000	789	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			314.00000	379	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			804.00000	707	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			401.00000	497	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			742.00000	648	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			489.00000	588	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			563.00000	485	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			810.00000	925	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			534.00000	451	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			881.00000	991	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			782.00000	687	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			429.00000	527	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			704.00000	612	28.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			551.00000	651	28.66	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	7.20	Call		595.00000	517	29.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		741.00000	857	29.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		534.00000	451	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		881.00000	991	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		498.00000	419	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		944.00000	1,059	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		548.00000	468	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		845.00000	958	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		516.00000	435	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		912.00000	1,024	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		480.00000	403	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		977.00000	1,093	30.15	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>1,206,330,065.10</b>	<b>19,156</b>	<b>397,784.00</b>
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<b>Grand Total:</b>							<b>1,206,330,065.10</b>	<b>19,156</b>	<b>397,784.00</b>
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