

Daily MTM Report

Daily summary for 26/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR3 On 23/04/2009 Bond			18.19600		18.22100			0.00	0	0.00
R153 On 31/08/2010 Bond			7.02000		7.09000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.58500		7.54000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.11000		7.99000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.20600		11.21500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.66500		7.62000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.97500		7.83500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.97000		7.84000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.72000		7.66000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.10000		8.00500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.23800		8.16200			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			7.81000	7.68000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.22010	10.47480		31.80	74,565,849.60	7,296	173,941.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		511.00000	394	33.18	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		487.00000	624	33.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		598.00000	465	32.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		373.00000	495	32.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		575.00000	446	32.34	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		400.00000	526	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		492.00000	379	33.46	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		517.00000	659	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		362.00000	277	35.79	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		787.00000	957	35.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		891.00000	707	29.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		167.00000	237	29.63	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		312.00000	239	36.95	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		937.00000	1,119	36.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		646.00000	505	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		321.00000	435	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		455.00000	350	34.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		580.00000	730	34.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		553.00000	428	32.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		428.00000	558	32.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		646.00000	505	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		321.00000	435	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		621.00000	484	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		347.00000	464	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call		336.00000	257	36.37	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put		861.00000	1,037	36.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		790.00000	621	30.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		215.00000	301	30.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call		823.00000	649	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put		198.00000	279	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call		1,000.00000	802	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put		126.00000	182	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call		1,077.00000	870	28.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put		102.00000	150	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,038.00000	836	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			114.00000	165	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,000.00000	802	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			126.00000	182	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			963.00000	769	29.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			138.00000	199	29.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			823.00000	649	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			198.00000	279	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			729.00000	571	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			254.00000	351	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			700.00000	548	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			275.00000	378	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			532.00000	411	32.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			457.00000	591	32.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			553.00000	428	32.61	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			428.00000	558	32.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			532.00000	411	32.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			457.00000	591	32.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			455.00000	350	34.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			580.00000	730	34.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			473.00000	364	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			548.00000	694	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			421.00000	323	34.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			646.00000	803	34.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			700.00000	548	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			275.00000	378	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			376.00000	288	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			751.00000	918	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			349.00000	267	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			824.00000	997	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			438.00000	336	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			613.00000	766	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			405.00000	311	34.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			680.00000	841	34.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			621.00000	484	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			347.00000	464	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			575.00000	446	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			400.00000	526	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			234.00000	177	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,159.00000	1,356	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			222.00000	167	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,197.00000	1,397	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			189.00000	141	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,315.00000	1,521	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,576.00000	2,322	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	7.90	Put			1.00000	2	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,243.00000	1,023	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			68.00000	102	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			927.00000	738	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			152.00000	218	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,158.00000	944	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			83.00000	124	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,330.00000	1,104	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			55.00000	84	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,743.00000	1,500	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			18.00000	30	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,696.00000	1,454	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	34	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,887.00000	1,640	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			12.00000	20	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,887.00000	1,640	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			12.00000	20	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,935.00000	1,688	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			10.00000	18	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,081.00000	1,832	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			7.00000	12	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,033.00000	1,783	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			8.00000	13	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,984.00000	1,736	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			9.00000	15	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,180.00000	1,929	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			5.00000	8	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,935.00000	1,688	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			10.00000	18	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,427.00000	2,174	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			2.00000	4	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,328.00000	2,075	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			3.00000	5	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,229.00000	1,977	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			4.00000	7	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,130.00000	1,880	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			6.00000	10	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,839.00000	1,593	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			14.00000	23	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,649.00000	1,409	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			24.00000	39	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,130.00000	1,880	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			6.00000	10	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,033.00000	1,783	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			8.00000	13	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,649.00000	1,409	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			24.00000	39	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,556.00000	1,319	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			31.00000	49	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,476.00000	2,223	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			2.00000	3	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,377.00000	2,125	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	4	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,278.00000	2,026	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			3.00000	6	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,791.00000	1,547	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			16.00000	27	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,377.00000	2,125	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	4	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,278.00000	2,026	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			3.00000	6	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,791.00000	1,547	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			16.00000	27	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,696.00000	1,454	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	34	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,602.00000	1,364	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			27.00000	44	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,427.00000	2,174	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			2.00000	4	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,328.00000	2,075	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			3.00000	5	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,839.00000	1,593	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			14.00000	23	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,180.00000	1,929	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			5.00000	8	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,510.00000	1,275	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			35.00000	55	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,419.00000	1,188	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			44.00000	68	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,330.00000	1,104	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			55.00000	84	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,419.00000	1,188	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			44.00000	68	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,158.00000	944	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			83.00000	124	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			927.00000	738	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			152.00000	218	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,602.00000	1,364	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			27.00000	44	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,243.00000	1,023	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Put			68.00000	102	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			857.00000	678	29.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			182.00000	258	29.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			857.00000	678	29.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			182.00000	258	29.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			790.00000	621	30.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			215.00000	301	30.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			672.00000	526	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			298.00000	406	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,200.00000	983	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			75.00000	113	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,117.00000	906	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			92.00000	136	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			758.00000	595	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			234.00000	325	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			473.00000	364	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			548.00000	694	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			438.00000	336	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			613.00000	766	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			324.00000	248	36.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			899.00000	1,078	36.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			301.00000	230	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			976.00000	1,160	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			390.00000	299	35.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			715.00000	879	35.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			362.00000	277	35.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			787.00000	957	35.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			390.00000	299	35.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			715.00000	879	35.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			287.00000	219	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,012.00000	1,199	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			259.00000	197	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,084.00000	1,277	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			259.00000	197	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,084.00000	1,277	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			211.00000	158	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,236.00000	1,438	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			170.00000	126	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,395.00000	1,606	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			152.00000	112	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,477.00000	1,692	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			136.00000	100	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,561.00000	1,780	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			121.00000	89	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,647.00000	1,869	37.24	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	11.05	Call		324.00000	248	36.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		899.00000	1,078	36.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		301.00000	230	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		976.00000	1,160	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		273.00000	207	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		1,048.00000	1,237	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		246.00000	186	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,121.00000	1,316	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		200.00000	150	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,275.00000	1,480	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		179.00000	134	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,355.00000	1,564	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		161.00000	119	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,436.00000	1,649	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		144.00000	106	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,519.00000	1,736	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		152.00000	112	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,477.00000	1,692	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		672.00000	526	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		298.00000	406	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		312.00000	239	36.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		937.00000	1,119	36.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		376.00000	288	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		751.00000	918	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		758.00000	595	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		234.00000	325	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		1,038.00000	836	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		114.00000	165	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		1,286.00000	1,063	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		61.00000	93	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,117.00000	906	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		92.00000	136	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		1,374.00000	1,146	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		49.00000	76	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,200.00000	983	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		75.00000	113	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		963.00000	769	29.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		138.00000	199	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.41440	10.67470		30.60	22,578,419.20	2,168	5,719.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		827.00000	695	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		802.00000	931	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		907.00000	766	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		683.00000	801	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		928.00000	784	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		653.00000	770	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call			827.00000	695	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			802.00000	931	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			970.00000	824	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			595.00000	710	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			867.00000	729	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			742.00000	865	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			948.00000	804	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			624.00000	740	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,064.00000	905	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			489.00000	591	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,117.00000	950	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			442.00000	536	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,264.00000	1,079	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			339.00000	414	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,297.00000	1,110	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			323.00000	395	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,231.00000	1,048	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			356.00000	434	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,201.00000	1,023	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			377.00000	458	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,090.00000	928	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			465.00000	563	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,090.00000	928	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			465.00000	563	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,039.00000	885	29.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			514.00000	620	29.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,015.00000	865	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			540.00000	650	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			948.00000	804	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			624.00000	740	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			847.00000	712	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			772.00000	897	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			847.00000	712	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			772.00000	897	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			888.00000	747	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			713.00000	833	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			867.00000	729	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			742.00000	865	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			771.00000	647	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			896.00000	1,033	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			808.00000	679	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			833.00000	964	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			728.00000	609	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			954.00000	1,095	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			992.00000	844	30.11	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	10.25	Put			567.00000	680	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			668.00000	556	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,043.00000	1,191	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			629.00000	522	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,105.00000	1,258	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			750.00000	628	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			925.00000	1,064	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			771.00000	647	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			896.00000	1,033	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			708.00000	591	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			983.00000	1,127	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			928.00000	784	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			653.00000	770	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			558.00000	460	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,233.00000	1,396	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			463.00000	378	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,438.00000	1,614	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			449.00000	366	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,474.00000	1,651	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			408.00000	331	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,583.00000	1,766	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			611.00000	506	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,136.00000	1,292	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			750.00000	628	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			925.00000	1,064	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,144.00000	974	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			420.00000	509	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,437.00000	1,240	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			263.00000	325	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,173.00000	998	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			398.00000	484	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,366.00000	1,174	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			292.00000	359	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,231.00000	1,048	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			356.00000	434	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,510.00000	1,308	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			236.00000	293	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,863.00000	1,641	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			138.00000	176	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,863.00000	1,641	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			138.00000	176	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,988.00000	1,760	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			113.00000	146	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,030.00000	1,801	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			106.00000	137	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,073.00000	1,842	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			99.00000	128	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,160.00000	1,926	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			85.00000	112	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,117.00000	1,884	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			92.00000	120	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,293.00000	2,055	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			68.00000	90	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,117.00000	1,884	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			92.00000	120	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,946.00000	1,720	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			121.00000	156	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,475.00000	2,231	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			50.00000	67	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,383.00000	2,142	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			59.00000	78	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,204.00000	1,969	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			79.00000	104	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,781.00000	1,563	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			156.00000	199	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,701.00000	1,488	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			177.00000	223	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,429.00000	2,186	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			54.00000	72	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,338.00000	2,098	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			63.00000	84	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,248.00000	2,011	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			74.00000	97	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,904.00000	1,680	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			129.00000	166	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,822.00000	1,602	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			147.00000	187	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,741.00000	1,525	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			166.00000	211	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,660.00000	2,413	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			35.00000	48	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,567.00000	2,321	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			42.00000	57	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,204.00000	1,969	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			79.00000	104	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,293.00000	2,055	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			68.00000	90	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,521.00000	2,276	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			46.00000	62	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,338.00000	2,098	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.40	Put			63.00000	84	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,904.00000	1,680	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			129.00000	166	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,160.00000	1,926	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			85.00000	112	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,073.00000	1,842	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			99.00000	128	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,988.00000	1,760	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			113.00000	146	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,741.00000	1,525	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			166.00000	211	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,662.00000	1,451	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			188.00000	236	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,585.00000	1,378	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			211.00000	264	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,662.00000	1,451	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			188.00000	236	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,297.00000	1,110	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			323.00000	395	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,366.00000	1,174	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			292.00000	359	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,585.00000	1,378	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			211.00000	264	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,064.00000	905	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			489.00000	591	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,510.00000	1,308	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			236.00000	293	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,173.00000	998	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			398.00000	484	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,402.00000	1,206	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			277.00000	342	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,332.00000	1,141	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			307.00000	377	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,039.00000	885	29.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			514.00000	620	29.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			789.00000	663	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			865.00000	998	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			629.00000	522	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,105.00000	1,258	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			593.00000	490	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,168.00000	1,326	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			970.00000	824	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			595.00000	710	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			687.00000	573	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,013.00000	1,159	31.91	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 12/06/2009 Currency Future	11.10	Call			648.00000	539	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,074.00000	1,224	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			728.00000	609	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			954.00000	1,095	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			648.00000	539	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,074.00000	1,224	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			575.00000	475	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,200.00000	1,361	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			541.00000	445	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,266.00000	1,431	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			509.00000	417	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,334.00000	1,503	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			478.00000	391	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,403.00000	1,576	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			525.00000	431	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,300.00000	1,467	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			493.00000	404	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,368.00000	1,540	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			435.00000	354	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,510.00000	1,689	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			382.00000	309	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,657.00000	1,844	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			358.00000	288	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,733.00000	1,924	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			335.00000	269	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,810.00000	2,005	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			313.00000	251	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,889.00000	2,086	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			421.00000	342	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,546.00000	1,728	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			395.00000	320	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,620.00000	1,805	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			370.00000	298	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,695.00000	1,884	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			346.00000	279	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,771.00000	1,964	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			493.00000	404	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,368.00000	1,540	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			358.00000	288	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,733.00000	1,924	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,015.00000	865	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			540.00000	650	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			575.00000	475	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,200.00000	1,361	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			541.00000	445	31.91	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 12/06/2009 Currency Future	11.40	Put			1,266.00000	1,431	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			668.00000	556	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,043.00000	1,191	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			558.00000	460	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,233.00000	1,396	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,144.00000	974	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			420.00000	509	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,332.00000	1,141	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			307.00000	377	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,201.00000	1,023	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			377.00000	458	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,548.00000	1,343	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			223.00000	278	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,474.00000	1,273	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			249.00000	309	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,402.00000	1,206	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			277.00000	342	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.59250		10.85690		29.92	95,332.50	9	110.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1,059.00000	913	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,052.00000	1,170	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,157.00000	1,000	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			900.00000	1,008	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1,059.00000	913	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,052.00000	1,170	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1,137.00000	982	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			930.00000	1,039	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,198.00000	1,038	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			841.00000	945	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1,097.00000	946	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			990.00000	1,104	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,177.00000	1,019	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			870.00000	976	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,157.00000	1,000	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			900.00000	1,008	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,278.00000	1,119	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			721.00000	827	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,323.00000	1,157	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			666.00000	765	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,450.00000	1,268	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			543.00000	626	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,512.00000	1,326	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			505.00000	583	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,480.00000	1,297	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			524.00000	604	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,420.00000	1,240	28.02	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 14/09/2009 Currency Future	10.00	Put			563.00000	648	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			882.00000	754	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,325.00000	1,462	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,543.00000	1,355	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			486.00000	563	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,480.00000	1,297	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			524.00000	604	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,370.00000	1,198	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			613.00000	705	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,237.00000	1,078	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			780.00000	885	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,674.00000	1,478	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			417.00000	485	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,607.00000	1,416	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			451.00000	523	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,543.00000	1,355	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			486.00000	563	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,278.00000	1,119	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			721.00000	827	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,237.00000	1,078	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			780.00000	885	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,707.00000	1,509	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			400.00000	467	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,640.00000	1,446	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			433.00000	504	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,575.00000	1,385	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			468.00000	543	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,395.00000	1,219	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			588.00000	676	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,346.00000	1,177	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			639.00000	735	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,300.00000	1,138	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			693.00000	796	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,257.00000	1,098	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			750.00000	856	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,741.00000	1,542	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			384.00000	449	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,607.00000	1,416	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			451.00000	523	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,323.00000	1,157	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			666.00000	765	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,370.00000	1,198	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			613.00000	705	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1,117.00000	964	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			960.00000	1,071	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.80	Call			1,078.00000	929	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,021.00000	1,137	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1,040.00000	897	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,084.00000	1,204	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1,005.00000	865	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,148.00000	1,273	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,346.00000	1,177	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			639.00000	735	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,257.00000	1,098	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			750.00000	856	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,217.00000	1,058	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			810.00000	915	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1,022.00000	881	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,116.00000	1,238	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			983.00000	846	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,177.00000	1,303	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			942.00000	808	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,235.00000	1,366	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1,078.00000	929	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,021.00000	1,137	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,177.00000	1,019	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			870.00000	976	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			983.00000	846	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,177.00000	1,303	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			902.00000	772	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,295.00000	1,429	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.73720		11.00610		29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,258.00000	1,095	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,252.00000	1,358	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,346.00000	1,181	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,090.00000	1,194	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,327.00000	1,163	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,121.00000	1,226	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,383.00000	1,216	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,027.00000	1,128	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,327.00000	1,163	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,121.00000	1,226	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,292.00000	1,129	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,186.00000	1,291	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,364.00000	1,198	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,058.00000	1,161	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,464.00000	1,289	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			907.00000	1,002	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,528.00000	1,348	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			822.00000	911	28.41	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	10.05	Call			1,645.00000	1,455	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			689.00000	768	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,670.00000	1,477	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			664.00000	740	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,620.00000	1,433	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			714.00000	796	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,620.00000	1,433	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			714.00000	796	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,506.00000	1,328	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			850.00000	941	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,443.00000	1,270	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			937.00000	1,033	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,423.00000	1,252	29.07	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			967.00000	1,064	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			884.00000	764	32.86	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,178.00000	2,327	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			745.00000	642	34.23	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,739.00000	2,904	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,722.00000	1,523	27.30	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			616.00000	686	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,403.00000	1,233	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			997.00000	1,096	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,205.00000	1,048	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,349.00000	1,461	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,222.00000	1,063	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,316.00000	1,426	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,154.00000	1,003	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,448.00000	1,566	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,188.00000	1,033	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,381.00000	1,495	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			884.00000	764	32.86	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,178.00000	2,327	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,062.00000	921	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,656.00000	1,784	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,092.00000	948	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,586.00000	1,710	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,485.00000	1,308	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			879.00000	971	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			955.00000	827	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,949.00000	2,090	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			862.00000	745	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,256.00000	2,408	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			782.00000	674	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,575.00000	2,737	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			712.00000	612	34.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,905.00000	3,074	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			980.00000	849	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,874.00000	2,012	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			801.00000	691	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,495.00000	2,654	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			728.00000	626	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,822.00000	2,989	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,691.00000	2,437	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			184.00000	200	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,224.00000	1,986	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			318.00000	349	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,831.00000	1,621	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			525.00000	584	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			930.00000	805	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,024.00000	2,168	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			696.00000	597	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,989.00000	3,160	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,773.00000	2,518	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			167.00000	181	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,296.00000	2,055	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			290.00000	318	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,889.00000	1,673	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			483.00000	536	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,573.00000	1,390	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			767.00000	853	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,123.00000	975	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,516.00000	1,638	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			821.00000	709	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,414.00000	2,572	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,449.00000	2,202	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			243.00000	265	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			2,016.00000	1,791	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			410.00000	454	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1,007.00000	872	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,801.00000	1,935	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			651.00000	558	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,245.00000	3,421	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,372.00000	2,127	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			265.00000	290	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,950.00000	1,730	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			444.00000	493	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			841.00000	727	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,335.00000	2,490	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			728.00000	626	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,822.00000	2,989	34.42	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	13.70	Call			637.00000	546	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,331.00000	3,508	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,528.00000	2,279	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			222.00000	242	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,084.00000	1,855	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			378.00000	417	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1,034.00000	896	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,728.00000	1,859	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			763.00000	657	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,657.00000	2,820	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			665.00000	571	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,159.00000	3,333	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,609.00000	2,358	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			203.00000	220	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,153.00000	1,919	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			347.00000	382	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,776.00000	1,571	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			570.00000	634	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			907.00000	784	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,101.00000	2,247	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			782.00000	674	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,575.00000	2,737	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			680.00000	584	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,074.00000	3,246	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,489.00000	2,241	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			233.00000	253	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			2,050.00000	1,823	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			394.00000	436	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,696.00000	1,500	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			640.00000	713	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1,020.00000	884	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,764.00000	1,897	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			873.00000	755	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,217.00000	2,368	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			754.00000	649	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,698.00000	2,862	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			658.00000	564	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,202.00000	3,377	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,943.00000	2,684	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			137.00000	147	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,449.00000	2,202	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			243.00000	265	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1,007.00000	872	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,801.00000	1,935	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			3,029.00000	2,769	25.57	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			123.00000	132	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,084.00000	1,855	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			378.00000	417	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			3,072.00000	2,812	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			116.00000	125	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,568.00000	2,318	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			212.00000	231	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			2,118.00000	1,887	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			362.00000	400	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,749.00000	1,547	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			593.00000	660	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,240.00000	1,079	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,284.00000	1,392	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1,048.00000	909	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,692.00000	1,822	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			895.00000	774	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,139.00000	2,287	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			772.00000	666	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,616.00000	2,778	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,204.00000	2,942	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			98.00000	105	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,224.00000	1,986	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			318.00000	349	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			930.00000	805	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,024.00000	2,168	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,160.00000	2,899	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			104.00000	111	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,650.00000	2,397	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			193.00000	210	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,188.00000	1,953	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			332.00000	365	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,803.00000	1,596	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			547.00000	609	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,275.00000	1,112	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,218.00000	1,325	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1,077.00000	934	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,621.00000	1,747	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			918.00000	795	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,062.00000	2,207	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			703.00000	604	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,947.00000	3,117	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,383.00000	3,120	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			77.00000	82	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,857.00000	2,601	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			151.00000	164	25.57	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			1,154.00000	1,003	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,448.00000	1,566	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,429.00000	3,165	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			73.00000	77	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,900.00000	2,642	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			144.00000	155	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,410.00000	2,164	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			254.00000	277	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,983.00000	1,761	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			427.00000	473	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,171.00000	1,018	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,415.00000	1,531	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			993.00000	861	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,837.00000	1,973	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,474.00000	3,210	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			68.00000	73	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			3,116.00000	2,855	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			110.00000	118	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,153.00000	1,919	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			347.00000	382	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,815.00000	2,559	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			159.00000	172	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,333.00000	2,090	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			277.00000	303	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,918.00000	1,700	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			462.00000	513	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,596.00000	1,412	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			740.00000	824	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,138.00000	989	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,482.00000	1,602	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			967.00000	838	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			1,911.00000	2,051	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			831.00000	718	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,375.00000	2,531	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			630.00000	540	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,374.00000	3,552	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,372.00000	2,127	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			265.00000	290	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			980.00000	849	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,874.00000	2,012	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			601.00000	513	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,494.00000	3,676	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			620.00000	531	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,414.00000	3,593	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,410.00000	2,164	25.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.85	Put		254.00000	277	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		993.00000	861	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,837.00000	1,973	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		851.00000	736	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,295.00000	2,449	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		644.00000	552	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,288.00000	3,464	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		581.00000	496	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,575.00000	3,759	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,986.00000	2,727	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		129.00000	139	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.39630	11.66360		30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,551.00000	1,381	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,538.00000	1,634	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,624.00000	1,447	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,410.00000	1,501	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,605.00000	1,430	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,442.00000	1,534	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,517.00000	1,349	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,603.00000	1,703	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,587.00000	1,413	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,473.00000	1,567	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,642.00000	1,464	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,379.00000	1,468	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,569.00000	1,397	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,505.00000	1,600	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,701.00000	1,518	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,287.00000	1,371	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,799.00000	1,608	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,135.00000	1,211	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,839.00000	1,646	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,076.00000	1,149	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,819.00000	1,627	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,105.00000	1,180	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,779.00000	1,589	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,165.00000	1,243	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,740.00000	1,554	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,226.00000	1,307	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,681.00000	1,500	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,318.00000	1,403	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		2,040.00000	1,833	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		827.00000	887	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,343.00000	1,191	32.04	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		1,980.00000	2,095	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		2,358.00000	2,133	26.87	0.00	0	27,500.00

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	9.85	Put			544.00000	586	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,627.00000	1,450	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,404.00000	1,494	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,416.00000	2,189	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			503.00000	542	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,301.00000	2,078	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			587.00000	632	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,245.00000	2,026	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			632.00000	680	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,192.00000	1,975	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			678.00000	729	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,140.00000	1,926	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			726.00000	780	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			2,089.00000	1,879	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			776.00000	833	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,274.00000	1,128	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,160.00000	2,282	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,571.00000	2,336	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			408.00000	440	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,759.00000	1,571	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,196.00000	1,275	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,721.00000	1,536	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,257.00000	1,340	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,569.00000	1,397	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,505.00000	1,600	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1,015.00000	896	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,052.00000	3,200	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,680.00000	2,442	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			367.00000	396	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,860.00000	1,665	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,047.00000	1,119	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,662.00000	1,482	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,348.00000	1,435	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1,044.00000	922	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			2,930.00000	3,076	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,755.00000	2,515	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			341.00000	369	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,903.00000	1,705	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			990.00000	1,059	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,860.00000	1,665	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,047.00000	1,119	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,662.00000	1,482	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,348.00000	1,435	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1,064.00000	940	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,850.00000	2,993	34.05	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 15/03/2010 Currency Future	9.20	Call			2,793.00000	2,552	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			329.00000	355	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,925.00000	1,725	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			962.00000	1,029	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,882.00000	1,685	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,018.00000	1,088	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,759.00000	1,571	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,196.00000	1,275	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,074.00000	949	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,811.00000	2,953	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,869.00000	2,626	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			305.00000	330	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,970.00000	1,767	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			907.00000	971	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1,095.00000	967	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,731.00000	2,871	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,483.00000	1,318	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,669.00000	1,772	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			966.00000	853	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,253.00000	3,406	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,447.00000	2,217	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			483.00000	521	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,534.00000	1,365	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,570.00000	1,668	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,500.00000	1,334	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,636.00000	1,737	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			979.00000	864	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,215.00000	3,368	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,301.00000	2,078	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			587.00000	632	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,483.00000	1,318	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,669.00000	1,772	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,450.00000	1,288	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,737.00000	1,842	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,419.00000	1,259	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,805.00000	1,913	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			917.00000	807	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,403.00000	3,561	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,387.00000	2,160	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			523.00000	564	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,681.00000	1,500	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,318.00000	1,403	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,500.00000	1,334	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,636.00000	1,737	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,466.00000	1,303	31.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,703.00000	1,807	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		954.00000	841	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,290.00000	3,445	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,508.00000	2,276	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		444.00000	480	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		997.00000	880	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,133.00000	3,284	34.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.20550	14.28740		28.97	0.00	0	14,020.00
£ / R On 16/03/2009 Currency Future	14.30	Call		619.00000	566	29.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		631.00000	661	29.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		721.00000	665	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		484.00000	509	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		679.00000	624	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		541.00000	568	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		530.00000	483	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		793.00000	828	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		443.00000	402	31.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		1,006.00000	1,047	31.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		386.00000	349	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		1,149.00000	1,193	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		431.00000	391	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		1,043.00000	1,085	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		371.00000	335	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		1,184.00000	1,229	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		457.00000	415	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		969.00000	1,009	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		356.00000	321	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		1,219.00000	1,265	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		402.00000	364	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		1,115.00000	1,158	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		564.00000	515	30.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		726.00000	759	30.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call		793.00000	732	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put		405.00000	426	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call		818.00000	756	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put		381.00000	400	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		700.00000	644	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		512.00000	538	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		530.00000	483	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		793.00000	828	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		515.00000	469	30.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		827.00000	863	30.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		418.00000	379	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		1,081.00000	1,124	32.33	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	15.30	Call			314.00000	282	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,327.00000	1,376	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			232.00000	206	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,595.00000	1,650	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			194.00000	170	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,756.00000	1,815	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			243.00000	215	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,555.00000	1,610	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			301.00000	270	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,364.00000	1,414	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			289.00000	258	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,401.00000	1,452	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			301.00000	270	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,364.00000	1,414	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			265.00000	236	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,478.00000	1,530	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			314.00000	282	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,327.00000	1,376	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			254.00000	225	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,516.00000	1,570	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			161.00000	140	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,924.00000	1,985	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			222.00000	196	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,635.00000	1,691	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			243.00000	215	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,555.00000	1,610	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			203.00000	179	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,716.00000	1,773	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			139.00000	121	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,052.00000	2,115	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			146.00000	127	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,009.00000	2,072	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			185.00000	162	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,798.00000	1,857	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			161.00000	140	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,924.00000	1,985	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			127.00000	109	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,139.00000	2,204	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			115.00000	99	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,227.00000	2,293	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			115.00000	99	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,227.00000	2,293	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			177.00000	155	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,839.00000	1,899	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			104.00000	89	32.33	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	16.50	Put			2,316.00000	2,383	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			72.00000	61	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,635.00000	2,706	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			80.00000	68	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,543.00000	2,613	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			50.00000	41	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,962.00000	3,036	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			36.00000	29	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,248.00000	3,324	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			19.00000	15	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,782.00000	3,860	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			9.00000	7	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,372.00000	4,452	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			8.00000	6	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,520.00000	4,600	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			11.00000	9	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,224.00000	4,303	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			21.00000	17	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,684.00000	3,762	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			12.00000	9	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,174.00000	4,254	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			65.00000	55	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,728.00000	2,799	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			153.00000	134	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,966.00000	2,028	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			94.00000	80	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,406.00000	2,475	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			169.00000	147	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,881.00000	1,942	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			289.00000	258	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,401.00000	1,452	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			342.00000	307	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,254.00000	1,302	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			277.00000	247	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,439.00000	1,491	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			485.00000	441	31.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			897.00000	935	31.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			457.00000	415	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			969.00000	1,009	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			431.00000	391	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,043.00000	1,085	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			499.00000	454	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			862.00000	899	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			470.00000	427	31.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			933.00000	972	31.42	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 16/03/2009 Currency Future	15.25	Call			328.00000	294	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,290.00000	1,339	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			203.00000	179	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,716.00000	1,773	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			185.00000	162	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,798.00000	1,857	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			386.00000	349	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,149.00000	1,193	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			356.00000	321	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,219.00000	1,265	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			254.00000	225	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,516.00000	1,570	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			212.00000	187	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,675.00000	1,732	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			194.00000	170	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,756.00000	1,815	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			232.00000	206	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,595.00000	1,650	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			139.00000	121	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,052.00000	2,115	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			127.00000	109	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,139.00000	2,204	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			85.00000	72	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,497.00000	2,566	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			169.00000	147	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,881.00000	1,942	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			153.00000	134	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,966.00000	2,028	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			94.00000	80	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,406.00000	2,475	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			76.00000	65	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,589.00000	2,659	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			133.00000	115	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,095.00000	2,159	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			120.00000	104	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,183.00000	2,248	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			109.00000	94	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,272.00000	2,338	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			99.00000	84	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,361.00000	2,429	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			89.00000	76	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,452.00000	2,520	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			185.00000	162	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,798.00000	1,857	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			59.00000	49	32.33	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	17.05	Put			2,821.00000	2,894	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			53.00000	44	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,915.00000	2,988	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			47.00000	39	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,010.00000	3,084	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			42.00000	35	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,105.00000	3,179	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			17.00000	13	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,879.00000	3,958	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			15.00000	12	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,977.00000	4,056	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			13.00000	10	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,076.00000	4,155	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			10.00000	8	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,273.00000	4,353	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			9.00000	7	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,372.00000	4,452	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			8.00000	6	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,471.00000	4,551	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	5	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,570.00000	4,650	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			34.00000	28	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,296.00000	3,372	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			30.00000	25	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,393.00000	3,469	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			27.00000	22	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,489.00000	3,566	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			24.00000	19	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,587.00000	3,664	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			30.00000	25	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,393.00000	3,469	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			24.00000	19	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,587.00000	3,664	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			17.00000	13	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,879.00000	3,958	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			13.00000	10	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,076.00000	4,155	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			18.00000	14	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,830.00000	3,909	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			16.00000	13	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,928.00000	4,007	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			14.00000	11	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,027.00000	4,106	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			12.00000	10	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,125.00000	4,204	32.33	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	18.60	Call			10.00000	8	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,322.00000	4,402	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			9.00000	7	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,421.00000	4,501	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			7.00000	5	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,619.00000	4,700	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			12.00000	9	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,174.00000	4,254	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	5	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,570.00000	4,650	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	5	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,669.00000	4,749	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			5.00000	4	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,768.00000	4,849	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			5.00000	4	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,867.00000	4,948	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			4.00000	3	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,967.00000	5,048	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			10.00000	8	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,273.00000	4,353	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	5	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,669.00000	4,749	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			5.00000	4	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,768.00000	4,849	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			32.00000	26	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,345.00000	3,421	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			28.00000	23	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,441.00000	3,518	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			25.00000	21	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,538.00000	3,615	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			23.00000	18	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,635.00000	3,713	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			20.00000	16	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,733.00000	3,811	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			56.00000	46	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,868.00000	2,941	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			45.00000	37	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,057.00000	3,132	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			40.00000	33	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,153.00000	3,227	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			76.00000	65	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,589.00000	2,659	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			69.00000	58	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,681.00000	2,752	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			62.00000	52	32.33	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	17.00	Put			2,774.00000	2,846	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			56.00000	46	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,868.00000	2,941	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			32.00000	26	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,345.00000	3,421	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			120.00000	104	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,183.00000	2,248	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			72.00000	61	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,635.00000	2,706	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			69.00000	58	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,681.00000	2,752	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			212.00000	187	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,675.00000	1,732	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			194.00000	170	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,756.00000	1,815	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			99.00000	84	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,361.00000	2,429	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			371.00000	335	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,184.00000	1,229	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			146.00000	127	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,009.00000	2,072	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			443.00000	402	31.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,006.00000	1,047	31.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			499.00000	454	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			862.00000	899	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			638.00000	585	29.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			601.00000	629	29.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			600.00000	548	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			662.00000	693	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			658.00000	604	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			571.00000	598	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			581.00000	531	29.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			694.00000	726	29.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			547.00000	499	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			759.00000	793	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			911.00000	846	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			324.00000	341	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			849.00000	785	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			361.00000	380	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			744.00000	686	28.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			457.00000	481	28.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,045.00000	976	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			257.00000	271	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			977.00000	910	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			289.00000	304	27.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.80	Call		849.00000	785	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		361.00000	380	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		619.00000	566	29.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		631.00000	661	29.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,080.00000	1,010	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		242.00000	255	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,010.00000	943	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		273.00000	287	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		944.00000	878	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		306.00000	322	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		880.00000	815	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		342.00000	360	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		768.00000	708	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		431.00000	453	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		721.00000	665	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		484.00000	509	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		515.00000	469	30.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		827.00000	863	30.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		600.00000	548	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		662.00000	693	29.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.47510	14.55990		28.62	2,243,640.50	155	243.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,030.00000	981	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,020.00000	1,056	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,109.00000	1,058	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		899.00000	933	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,069.00000	1,019	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		959.00000	994	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		941.00000	896	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,181.00000	1,221	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		846.00000	805	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,386.00000	1,430	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		758.00000	720	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,549.00000	1,595	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		832.00000	791	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,422.00000	1,466	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		758.00000	720	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,549.00000	1,595	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		861.00000	819	30.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,351.00000	1,394	30.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		724.00000	687	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		1,614.00000	1,662	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		794.00000	755	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		1,484.00000	1,530	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		958.00000	912	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		1,148.00000	1,187	29.26	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			1,188.00000	1,136	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			778.00000	811	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,167.00000	1,117	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			807.00000	842	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,209.00000	1,156	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			749.00000	781	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			924.00000	880	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,214.00000	1,255	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			813.00000	773	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,453.00000	1,498	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			690.00000	655	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,680.00000	1,729	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			583.00000	551	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,923.00000	1,976	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			515.00000	486	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,105.00000	2,161	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			598.00000	565	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,888.00000	1,940	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			658.00000	624	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,748.00000	1,798	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			643.00000	608	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,783.00000	1,833	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			674.00000	639	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,714.00000	1,764	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			627.00000	594	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,817.00000	1,869	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			674.00000	639	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,714.00000	1,764	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			466.00000	439	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,256.00000	2,313	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			555.00000	524	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,995.00000	2,049	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			528.00000	498	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,068.00000	2,123	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			431.00000	406	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,371.00000	2,430	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			876.00000	834	29.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,316.00000	1,359	29.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			502.00000	474	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,143.00000	2,199	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			454.00000	427	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,294.00000	2,352	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			410.00000	385	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,450.00000	2,510	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			389.00000	365	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.70	Put			2,529.00000	2,590	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			379.00000	355	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,569.00000	2,630	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			443.00000	416	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,333.00000	2,391	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			490.00000	462	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,180.00000	2,237	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			369.00000	346	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,609.00000	2,671	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			306.00000	286	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,896.00000	2,961	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			323.00000	302	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,813.00000	2,877	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			253.00000	236	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,193.00000	3,260	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			214.00000	199	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,454.00000	3,524	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			151.00000	140	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,991.00000	4,065	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			106.00000	97	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,546.00000	4,622	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			97.00000	89	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,687.00000	4,764	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			120.00000	110	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,360.00000	4,435	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			156.00000	144	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,946.00000	4,019	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			165.00000	153	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,855.00000	3,928	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			123.00000	113	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,313.00000	4,388	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			290.00000	271	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,980.00000	3,046	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			478.00000	450	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,218.00000	2,275	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			612.00000	579	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,852.00000	1,904	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			908.00000	864	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,248.00000	1,289	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			846.00000	805	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,386.00000	1,430	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			776.00000	737	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,516.00000	1,562	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			741.00000	703	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,581.00000	1,628	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.50	Call			707.00000	670	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,647.00000	1,695	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			941.00000	896	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,181.00000	1,221	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			908.00000	864	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,248.00000	1,289	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			776.00000	737	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,516.00000	1,562	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			741.00000	703	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,581.00000	1,628	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			861.00000	819	30.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,351.00000	1,394	30.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			832.00000	791	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,422.00000	1,466	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			690.00000	655	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,680.00000	1,729	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			612.00000	579	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,852.00000	1,904	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			583.00000	551	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,923.00000	1,976	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			892.00000	849	29.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,282.00000	1,324	29.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			658.00000	624	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,748.00000	1,798	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			502.00000	474	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,143.00000	2,199	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			583.00000	551	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,923.00000	1,976	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			528.00000	498	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,068.00000	2,123	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			569.00000	538	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,959.00000	2,013	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			542.00000	511	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,032.00000	2,086	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			454.00000	427	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,294.00000	2,352	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			555.00000	524	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,995.00000	2,049	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			478.00000	450	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,218.00000	2,275	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			410.00000	385	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,450.00000	2,510	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			369.00000	346	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,609.00000	2,671	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			389.00000	365	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.70	Put			2,529.00000	2,590	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			350.00000	328	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,690.00000	2,753	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			332.00000	311	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,772.00000	2,835	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			350.00000	328	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,690.00000	2,753	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			314.00000	294	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,854.00000	2,919	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			420.00000	395	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,410.00000	2,470	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			399.00000	375	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,489.00000	2,550	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			359.00000	337	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,649.00000	2,712	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			341.00000	319	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,731.00000	2,794	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			515.00000	486	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,105.00000	2,161	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			466.00000	439	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,256.00000	2,313	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			359.00000	337	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,649.00000	2,712	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			274.00000	256	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,065.00000	3,131	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			260.00000	242	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,150.00000	3,217	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			246.00000	229	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,236.00000	3,304	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			232.00000	216	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,323.00000	3,391	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			147.00000	136	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,037.00000	4,111	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			139.00000	128	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,129.00000	4,203	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			131.00000	121	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,221.00000	4,295	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			116.00000	107	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,406.00000	4,482	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			109.00000	100	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,499.00000	4,575	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			103.00000	95	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,593.00000	4,669	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			208.00000	193	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,498.00000	3,568	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Call			196.00000	182	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,586.00000	3,657	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			185.00000	172	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,675.00000	3,747	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			175.00000	162	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,765.00000	3,837	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			196.00000	182	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,586.00000	3,657	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			175.00000	162	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,765.00000	3,837	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			147.00000	136	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,037.00000	4,111	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			131.00000	121	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,221.00000	4,295	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			143.00000	132	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,083.00000	4,157	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			135.00000	124	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,175.00000	4,249	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			127.00000	117	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,267.00000	4,342	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			113.00000	104	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,453.00000	4,529	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			100.00000	92	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,640.00000	4,717	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			94.00000	86	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,734.00000	4,811	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			116.00000	107	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,406.00000	4,482	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			103.00000	95	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,593.00000	4,669	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			91.00000	84	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,781.00000	4,858	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			86.00000	79	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,876.00000	4,953	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			81.00000	74	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,971.00000	5,049	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			76.00000	69	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,066.00000	5,144	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			113.00000	104	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,453.00000	4,529	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			88.00000	81	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,828.00000	4,906	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			83.00000	76	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,923.00000	5,001	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			267.00000	249	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.40	Put			3,107.00000	3,174	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			239.00000	223	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,279.00000	3,347	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			226.00000	210	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,366.00000	3,435	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			202.00000	188	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,542.00000	3,612	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			191.00000	177	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,631.00000	3,702	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			180.00000	167	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,720.00000	3,792	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			170.00000	157	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,810.00000	3,882	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			314.00000	294	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,854.00000	2,919	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			298.00000	278	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,938.00000	3,003	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			282.00000	263	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,022.00000	3,088	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			267.00000	249	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,107.00000	3,174	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			202.00000	188	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,542.00000	3,612	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			399.00000	375	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,489.00000	2,550	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			306.00000	286	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,896.00000	2,961	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			323.00000	302	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,813.00000	2,877	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			274.00000	256	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,065.00000	3,131	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			246.00000	229	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,236.00000	3,304	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			443.00000	416	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,333.00000	2,391	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			598.00000	565	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,888.00000	1,940	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,089.00000	1,038	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			929.00000	963	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,049.00000	1,000	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			989.00000	1,025	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,011.00000	964	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,051.00000	1,088	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			975.00000	929	29.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,115.00000	1,154	29.13	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	Call		1,030.00000	981	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,020.00000	1,056	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		993.00000	946	29.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,083.00000	1,121	29.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		1,287.00000	1,232	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		677.00000	707	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,231.00000	1,177	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		721.00000	752	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		1,147.00000	1,098	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		837.00000	873	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		1,404.00000	1,346	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		594.00000	621	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		1,344.00000	1,288	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		634.00000	663	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,231.00000	1,177	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		721.00000	752	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		1,434.00000	1,376	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		574.00000	601	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,374.00000	1,317	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		614.00000	642	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,315.00000	1,260	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		655.00000	685	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,258.00000	1,204	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		699.00000	729	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,128.00000	1,078	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		868.00000	902	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,315.00000	1,260	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		655.00000	685	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,089.00000	1,038	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		929.00000	963	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,011.00000	964	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		1,051.00000	1,088	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		924.00000	880	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,214.00000	1,255	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,188.00000	1,136	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		778.00000	811	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		993.00000	946	29.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,083.00000	1,121	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.72320	14.81020		28.45	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,347.00000	1,300	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,337.00000	1,377	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,424.00000	1,375	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,214.00000	1,252	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,385.00000	1,337	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,275.00000	1,314	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.05	Call			1,259.00000	1,215	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,499.00000	1,542	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,163.00000	1,122	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,703.00000	1,749	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,072.00000	1,034	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,862.00000	1,911	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,129.00000	1,089	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,769.00000	1,815	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,054.00000	1,016	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,894.00000	1,943	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,163.00000	1,122	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,703.00000	1,749	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,036.00000	998	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,926.00000	1,975	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,110.00000	1,070	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,800.00000	1,847	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,276.00000	1,231	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,466.00000	1,508	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,503.00000	1,455	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,092.00000	1,132	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,484.00000	1,434	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,123.00000	1,161	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,521.00000	1,473	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,061.00000	1,100	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,242.00000	1,199	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,532.00000	1,576	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,001.00000	964	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,991.00000	2,041	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,405.00000	1,356	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,244.00000	1,283	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,366.00000	1,319	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,306.00000	1,345	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,329.00000	1,283	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,369.00000	1,409	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,293.00000	1,248	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,433.00000	1,475	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,226.00000	1,183	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,566.00000	1,610	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,194.00000	1,152	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,634.00000	1,679	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,347.00000	1,300	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,337.00000	1,377	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,311.00000	1,265	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,401.00000	1,442	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,210.00000	1,167	29.40	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	15.20	Put			1,600.00000	1,644	29.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,178.00000	1,137	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,668.00000	1,714	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,148.00000	1,107	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,738.00000	1,784	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,592.00000	1,544	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			982.00000	1,020	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,540.00000	1,492	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,030.00000	1,069	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,465.00000	1,414	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,155.00000	1,191	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,702.00000	1,651	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			891.00000	927	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,646.00000	1,597	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			936.00000	973	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,540.00000	1,492	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,030.00000	1,069	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,730.00000	1,678	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			869.00000	905	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,674.00000	1,623	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			914.00000	950	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,619.00000	1,570	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			959.00000	997	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,566.00000	1,518	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,006.00000	1,045	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,444.00000	1,394	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,184.00000	1,221	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,178.00000	1,137	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,668.00000	1,714	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			967.00000	931	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,056.00000	2,107	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,148.00000	1,107	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,738.00000	1,784	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,001.00000	964	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,991.00000	2,041	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			967.00000	931	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,056.00000	2,107	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			933.00000	898	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,123.00000	2,175	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			901.00000	867	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,191.00000	2,244	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,259.00000	1,215	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,499.00000	1,542	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,091.00000	1,052	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,831.00000	1,879	29.79	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 14/09/2009 Currency Future	15.75	Call			1,018.00000	981	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,958.00000	2,008	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,091.00000	1,052	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,831.00000	1,879	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			984.00000	947	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,023.00000	2,074	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			950.00000	914	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,090.00000	2,141	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			917.00000	882	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,157.00000	2,209	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,503.00000	1,455	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,092.00000	1,132	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,311.00000	1,265	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,401.00000	1,442	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.41880		13.42410		30.76	53,675.20	4	5,895.00
€ / R On 16/03/2009 Currency Future	13.40	Call			658.00000	612	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			634.00000	593	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			701.00000	655	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			577.00000	537	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			723.00000	678	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			549.00000	509	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			638.00000	593	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			664.00000	624	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			600.00000	555	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			726.00000	687	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			565.00000	521	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			791.00000	752	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			679.00000	633	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			605.00000	565	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			619.00000	574	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			695.00000	655	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			820.00000	776	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			446.00000	407	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,017.00000	977	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			293.00000	258	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			701.00000	655	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			577.00000	537	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			532.00000	488	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			858.00000	820	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			516.00000	473	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			892.00000	854	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			501.00000	458	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			927.00000	890	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			364.00000	327	35.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.40	Put			1,340.00000	1,308	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			354.00000	317	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,380.00000	1,348	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			420.00000	380	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,146.00000	1,111	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			487.00000	444	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			962.00000	925	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			583.00000	538	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			758.00000	719	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			583.00000	538	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			758.00000	719	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			795.00000	751	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			471.00000	432	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			565.00000	521	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			791.00000	752	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			746.00000	702	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			522.00000	483	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			900.00000	858	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			376.00000	339	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			873.00000	830	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			399.00000	361	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			420.00000	380	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,146.00000	1,111	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			335.00000	299	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,461.00000	1,430	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			277.00000	244	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,753.00000	1,726	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			445.00000	404	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,071.00000	1,036	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			459.00000	417	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,034.00000	998	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,371.00000	1,345	28.12	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			147.00000	127	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			928.00000	886	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			354.00000	317	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,146.00000	1,109	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			222.00000	190	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,451.00000	1,429	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			127.00000	110	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,451.00000	1,429	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			127.00000	110	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,492.00000	1,472	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			118.00000	103	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,411.00000	1,387	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			137.00000	118	28.21	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 16/03/2009 Currency Future	12.35	Call			1,254.00000	1,223	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			180.00000	154	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,293.00000	1,263	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			169.00000	145	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,180.00000	1,144	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			206.00000	175	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,618.00000	1,602	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			94.00000	83	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,331.00000	1,304	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			157.00000	135	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,533.00000	1,515	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			109.00000	96	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,981.00000	1,971	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			57.00000	52	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,884.00000	1,874	29.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			60.00000	55	29.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,792.00000	1,780	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			67.00000	62	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,704.00000	1,690	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	72	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,293.00000	1,263	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			169.00000	145	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,933.00000	1,922	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			58.00000	54	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,836.00000	1,826	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			62.00000	57	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,748.00000	1,735	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			73.00000	66	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,661.00000	1,646	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			86.00000	77	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,575.00000	1,558	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			101.00000	89	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,492.00000	1,472	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			118.00000	103	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,704.00000	1,690	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	72	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,217.00000	1,183	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			193.00000	165	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,411.00000	1,387	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			137.00000	118	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,112.00000	1,075	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			238.00000	206	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,048.00000	1,009	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			274.00000	240	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,112.00000	1,075	28.02	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	12.55	Put			238.00000	206	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,048.00000	1,009	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			274.00000	240	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			987.00000	946	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			312.00000	277	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,080.00000	1,042	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			256.00000	223	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,836.00000	1,826	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			62.00000	57	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,661.00000	1,646	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			86.00000	77	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,254.00000	1,223	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			180.00000	154	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,080.00000	1,042	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			256.00000	223	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			957.00000	916	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			333.00000	297	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			501.00000	458	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			927.00000	890	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			433.00000	392	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,108.00000	1,073	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			846.00000	803	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			422.00000	384	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			957.00000	916	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			333.00000	297	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			548.00000	504	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			824.00000	786	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			385.00000	347	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,261.00000	1,228	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			600.00000	555	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			726.00000	687	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,029.00000	2,019	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			55.00000	50	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			261.00000	230	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,837.00000	1,811	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			188.00000	162	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,364.00000	2,344	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			135.00000	114	41.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,911.00000	2,895	41.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			90.00000	74	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,466.00000	3,455	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			928.00000	886	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			354.00000	317	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			317.00000	282	36.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,543.00000	1,513	36.15	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	15.25	Call			227.00000	198	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,053.00000	2,030	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			164.00000	140	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,590.00000	2,571	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			118.00000	99	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,144.00000	3,130	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			178.00000	153	39.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,454.00000	2,434	39.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			114.00000	95	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,190.00000	3,176	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			61.00000	48	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,937.00000	3,929	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			31.00000	23	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,707.00000	4,705	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,126.00000	2,116	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			52.00000	47	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			215.00000	187	38.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,141.00000	2,118	38.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			139.00000	117	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,865.00000	2,848	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			80.00000	65	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,606.00000	3,596	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			42.00000	32	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,368.00000	4,363	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,516.00000	2,506	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			42.00000	37	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			269.00000	237	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,795.00000	1,768	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			173.00000	149	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,499.00000	2,480	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			110.00000	91	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,235.00000	3,222	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			58.00000	46	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,984.00000	3,977	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,857.00000	2,847	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			32.00000	28	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,078.00000	2,068	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			54.00000	49	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			326.00000	290	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,502.00000	1,472	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			209.00000	182	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,185.00000	2,163	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			77.00000	62	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,653.00000	3,643	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,296.00000	3,288	40.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.15	Put			22.00000	19	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,540.00000	3,532	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			16.00000	13	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,759.00000	2,750	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			35.00000	31	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			309.00000	274	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,585.00000	1,555	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			198.00000	172	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,274.00000	2,253	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			128.00000	107	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,004.00000	2,989	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,637.00000	3,630	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			13.00000	11	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,857.00000	2,847	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			32.00000	28	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			326.00000	290	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,502.00000	1,472	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,588.00000	3,581	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			14.00000	12	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,808.00000	2,798	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			34.00000	30	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			204.00000	177	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,230.00000	2,208	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			132.00000	111	41.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,957.00000	2,942	41.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,735.00000	3,728	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			11.00000	9	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,954.00000	2,945	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			30.00000	26	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,175.00000	2,165	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			51.00000	46	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			344.00000	308	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,420.00000	1,389	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			221.00000	193	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,097.00000	2,074	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			143.00000	121	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,819.00000	2,802	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,345.00000	3,337	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			21.00000	18	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,565.00000	2,555	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			41.00000	36	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			433.00000	392	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,108.00000	1,073	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,247.00000	3,239	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			23.00000	20	39.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.00	Call			2,467.00000	2,457	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			43.00000	38	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			408.00000	369	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,184.00000	1,150	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			168.00000	144	40.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,544.00000	2,525	40.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			105.00000	87	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,281.00000	3,268	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,149.00000	3,140	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			25.00000	22	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,370.00000	2,360	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			46.00000	41	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			385.00000	347	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,261.00000	1,228	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			247.00000	217	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,923.00000	1,898	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			159.00000	136	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,635.00000	2,617	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			98.00000	80	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,374.00000	3,361	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,443.00000	3,435	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			19.00000	16	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,663.00000	2,653	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			38.00000	34	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,217.00000	1,183	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			193.00000	165	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			293.00000	259	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,668.00000	1,640	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			121.00000	101	41.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,097.00000	3,083	41.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,100.00000	3,091	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			26.00000	23	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,321.00000	2,311	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			47.00000	42	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			375.00000	337	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,301.00000	1,268	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			240.00000	210	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,966.00000	1,942	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			155.00000	132	40.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,681.00000	2,663	40.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			94.00000	77	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,420.00000	3,408	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,003.00000	2,994	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			29.00000	25	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,224.00000	2,213	32.46	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	11.25	Put			49.00000	45	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			147.00000	124	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,772.00000	2,755	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			87.00000	71	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,513.00000	3,502	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,051.00000	3,042	38.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			27.00000	24	38.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,272.00000	2,262	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			48.00000	43	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			234.00000	204	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,010.00000	1,985	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			151.00000	128	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,727.00000	2,709	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,345.00000	3,337	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			21.00000	18	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,394.00000	3,386	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			20.00000	17	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,614.00000	2,604	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			40.00000	35	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			285.00000	252	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,711.00000	1,683	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			183.00000	158	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,409.00000	2,389	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,198.00000	3,190	39.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			24.00000	21	39.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,419.00000	2,408	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			44.00000	40	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			397.00000	358	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,223.00000	1,189	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			254.00000	223	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,880.00000	1,854	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			164.00000	140	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,590.00000	2,571	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			101.00000	84	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,327.00000	3,315	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			71.00000	57	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,747.00000	3,738	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,565.00000	2,555	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			41.00000	36	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			87.00000	71	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,513.00000	3,502	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			46.00000	35	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,271.00000	4,266	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			47.00000	37	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,223.00000	4,218	41.98	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	10.65	Call			2,808.00000	2,798	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			34.00000	30	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,029.00000	2,019	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			55.00000	50	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			820.00000	776	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			446.00000	407	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			204.00000	177	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,230.00000	2,208	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			74.00000	60	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,700.00000	3,691	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,905.00000	2,896	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			31.00000	27	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,126.00000	2,116	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			52.00000	47	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			215.00000	187	38.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,141.00000	2,118	38.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			139.00000	117	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,865.00000	2,848	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,931.00000	3,925	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			7.00000	6	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,149.00000	3,140	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			25.00000	22	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,618.00000	1,602	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			94.00000	83	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			159.00000	136	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,635.00000	2,617	40.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.66180		13.67250		29.86	68,309.00	5	2,636.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,038.00000	1,009	30.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,015.00000	997	30.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,098.00000	1,068	29.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			925.00000	906	29.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,019.00000	990	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,046.00000	1,028	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,038.00000	1,009	30.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,015.00000	997	30.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			982.00000	953	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,109.00000	1,091	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			942.00000	914	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,170.00000	1,152	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,058.00000	1,029	29.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			985.00000	967	29.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,019.00000	990	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,046.00000	1,028	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,180.00000	1,150	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			807.00000	788	29.12	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	12.95	Call			1,349.00000	1,320	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			627.00000	608	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,078.00000	1,049	29.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			955.00000	937	29.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			921.00000	893	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,199.00000	1,181	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			900.00000	872	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,228.00000	1,210	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			860.00000	831	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,287.00000	1,270	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			661.00000	635	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,639.00000	1,623	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			645.00000	619	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,673.00000	1,657	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			764.00000	737	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,442.00000	1,425	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			840.00000	812	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,317.00000	1,300	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			964.00000	935	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,141.00000	1,123	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,058.00000	1,029	29.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			985.00000	967	29.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,078.00000	1,049	29.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			955.00000	937	29.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,118.00000	1,088	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			895.00000	876	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,180.00000	1,150	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			807.00000	788	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,159.00000	1,129	29.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			837.00000	818	29.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,138.00000	1,109	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			866.00000	847	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			982.00000	953	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,109.00000	1,091	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,138.00000	1,109	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			866.00000	847	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,245.00000	1,215	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			722.00000	703	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,201.00000	1,171	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			778.00000	759	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			860.00000	831	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,287.00000	1,270	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			711.00000	684	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,539.00000	1,522	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			584.00000	559	30.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.90	Put			1,812.00000	1,797	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			501.00000	477	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,029.00000	2,015	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			783.00000	755	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,410.00000	1,393	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			820.00000	792	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,348.00000	1,331	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,379.00000	1,349	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			606.00000	588	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,268.00000	1,238	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			695.00000	676	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,470.00000	1,441	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			547.00000	529	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,765.00000	1,738	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			392.00000	376	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,730.00000	1,703	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			408.00000	391	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,800.00000	1,773	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			377.00000	361	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,730.00000	1,703	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			408.00000	391	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,597.00000	1,569	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			474.00000	457	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,630.00000	1,602	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			457.00000	440	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,532.00000	1,504	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			510.00000	492	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,943.00000	1,917	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			321.00000	306	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,663.00000	1,635	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			440.00000	423	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,835.00000	1,809	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			363.00000	347	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,907.00000	1,881	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			334.00000	319	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,871.00000	1,844	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			348.00000	333	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,209.00000	2,185	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			236.00000	223	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,131.00000	2,107	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			259.00000	245	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,055.00000	2,030	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			282.00000	268	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,980.00000	1,954	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			307.00000	293	28.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.40	Call			1,696.00000	1,669	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			424.00000	407	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,170.00000	2,146	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			247.00000	234	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,093.00000	2,068	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			270.00000	256	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,017.00000	1,992	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			295.00000	280	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,597.00000	1,569	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			474.00000	457	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,907.00000	1,881	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			334.00000	319	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,564.00000	1,536	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			492.00000	474	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,501.00000	1,472	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			528.00000	510	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,943.00000	1,917	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			321.00000	306	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,871.00000	1,844	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			348.00000	333	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,408.00000	1,380	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			586.00000	568	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,248.00000	2,224	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			226.00000	213	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,093.00000	2,068	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			270.00000	256	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,532.00000	1,504	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			510.00000	492	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,291.00000	1,262	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			669.00000	650	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,408.00000	1,380	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			586.00000	568	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,564.00000	1,536	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			492.00000	474	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,439.00000	1,410	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			566.00000	548	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,765.00000	1,738	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			392.00000	376	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,696.00000	1,669	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			424.00000	407	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,439.00000	1,410	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			566.00000	548	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,379.00000	1,349	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			606.00000	588	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,320.00000	1,291	28.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.00	Put			647.00000	629	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,291.00000	1,262	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			669.00000	650	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,000.00000	971	30.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,077.00000	1,059	30.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,222.00000	1,193	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			750.00000	731	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			942.00000	914	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,170.00000	1,152	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			801.00000	774	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,379.00000	1,362	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			729.00000	701	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,506.00000	1,490	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			694.00000	667	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,572.00000	1,556	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			629.00000	603	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,707.00000	1,691	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			599.00000	573	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,776.00000	1,761	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			570.00000	544	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,847.00000	1,832	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			541.00000	517	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,919.00000	1,905	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			746.00000	719	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,474.00000	1,457	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			678.00000	651	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,605.00000	1,589	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			783.00000	755	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,410.00000	1,393	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			746.00000	719	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,474.00000	1,457	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			678.00000	651	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,605.00000	1,589	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			614.00000	588	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,741.00000	1,726	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			555.00000	530	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,883.00000	1,868	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			528.00000	503	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,955.00000	1,941	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			476.00000	452	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,104.00000	2,091	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			452.00000	429	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,179.00000	2,167	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			429.00000	406	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,256.00000	2,244	30.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Call			407.00000	384	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,334.00000	2,323	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			614.00000	588	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,741.00000	1,726	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			584.00000	559	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,812.00000	1,797	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			476.00000	452	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,104.00000	2,091	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			880.00000	851	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,257.00000	1,240	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,268.00000	1,238	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			695.00000	676	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			880.00000	851	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,257.00000	1,240	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			840.00000	812	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,317.00000	1,300	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,245.00000	1,215	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			722.00000	703	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			820.00000	792	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,348.00000	1,331	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.88380		13.90040		29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,328.00000	1,291	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,328.00000	1,308	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,386.00000	1,349	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,235.00000	1,215	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,406.00000	1,369	29.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,205.00000	1,185	29.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,310.00000	1,273	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,359.00000	1,339	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,347.00000	1,310	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,297.00000	1,276	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,328.00000	1,291	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,328.00000	1,308	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,291.00000	1,255	29.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,391.00000	1,371	29.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,256.00000	1,220	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,456.00000	1,436	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,366.00000	1,329	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,266.00000	1,245	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,488.00000	1,450	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,088.00000	1,066	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,674.00000	1,636	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			874.00000	853	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,214.00000	1,178	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,513.00000	1,494	29.91	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 14/09/2009 Currency Future	14.85	Call			966.00000	931	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,915.00000	1,897	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,366.00000	1,329	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,266.00000	1,245	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,256.00000	1,220	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,456.00000	1,436	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,172.00000	1,137	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,572.00000	1,553	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,132.00000	1,097	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,632.00000	1,613	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,094.00000	1,058	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,693.00000	1,674	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,056.00000	1,021	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,755.00000	1,737	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,447.00000	1,409	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,146.00000	1,126	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,172.00000	1,137	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,572.00000	1,553	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,132.00000	1,097	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,632.00000	1,613	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,619.00000	1,581	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			919.00000	898	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,566.00000	1,527	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			965.00000	944	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,526.00000	1,488	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,026.00000	1,004	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,908.00000	1,871	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			707.00000	687	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,848.00000	1,810	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			747.00000	726	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,789.00000	1,751	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			788.00000	767	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,731.00000	1,693	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			830.00000	809	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,566.00000	1,527	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			965.00000	944	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,447.00000	1,409	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,146.00000	1,126	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,507.00000	1,469	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,057.00000	1,035	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,467.00000	1,429	28.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,117.00000	1,096	28.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,426.00000	1,389	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,176.00000	1,155	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,273.00000	1,237	29.82	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	14.05	Put			1,423.00000	1,403	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,235.00000	1,199	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,484.00000	1,465	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,193.00000	1,157	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,543.00000	1,523	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,526.00000	1,488	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,026.00000	1,004	28.49	0.00	0	0.00
ALBI On 05/02/2009 Index Future			292.37900		293.89900		0.00	0.00	0	605.00
ALBI On 07/05/2009 Index Future			300.39800		301.96000		0.00	0.00	0	1.00
ALBI On 06/08/2009 Index Future			307.17500		308.72100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.26700		124.36700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.66500		127.76700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.79700		130.90000		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			294.36200		295.75400		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			302.41100		303.83900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			309.83100		311.28900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			335.66100		335.66100		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			345.51800		345.51800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.23900		9.23900		34.41	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.54000		8.51700		34.41	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.73200		7.70500		34.41	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.33300		8.31600		34.41	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.52500		8.49600		34.41	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.33800		8.31700		34.41	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.25700		8.23900		34.41	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.19600		11.22100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.11600		11.09700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.02500		8.96300		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
JFRA On 06/08/2009 jFra			7.58600		7.57400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.17400		7.20700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.11200		8.10700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.68700		7.68600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.54000		7.54200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.12900		8.11800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.96100		7.95100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.91600		7.90700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.18800		8.16600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.07400		8.05500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.02800		8.01200		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50100		11.50100		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.35400		11.36000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.28600		11.29300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.34300		11.34200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.11500		11.10600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.80900		10.79300		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			281.94600		283.99000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			289.65600		291.75300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			296.76300		298.90700		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.92100		6.98500		3.00	0.00	0	7,458.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,486.00000	4,584	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			6.05600		6.13300		2.80	108,678,333.12	978	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,981.00000	4,081	2.85	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			5.00000	3	2.85	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.83900		4.93600		2.07	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,003.00000	5,107	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			5.00000	4	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,251.00000	5,355	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	3	2.10	0.00	0	0.00
R153 On 05/11/2009 Bond Future			3.03600		3.16500		1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,755.00000	2,861	1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			8.00000	6	1.35	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.56000		7.51800		12.40	0.00	0	16,403.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,489.00000	4,196	12.60	0.00	0	1,350.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	8.25	Put			125.00000	87	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,250.00000	6,987	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			13.00000	6	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,052.00000	13,796	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			10,025.00000	9,768	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1.00000	0	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,387.00000	11,131	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.41100		7.36700		12.40	2,517,028.61	19	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,162.00000	2,987	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,859.00000	3,945	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,488.00000	1,373	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,771.00000	6,917	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,917.00000	9,663	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			668.00000	676	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.33200		7.28600		12.35	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			11,996.00000	11,754	12.95	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,314.00000	1,336	12.95	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.28700		7.23900		12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			6,424.00000	6,246	12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,987.00000	5,075	12.30	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.09700		7.97600		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,020.00000	11,683	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			26.00000	19	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.01600		7.89200		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			7,344.00000	6,511	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,152.00000	6,687	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,567.00000	1,272	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,568.00000	19,640	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			13,905.00000	12,783	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,442.00000	2,687	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.97400		7.84700		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			16,716.00000	15,653	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,843.00000	5,176	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.94800		7.81800		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			10,282.00000	9,525	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,865.00000	14,531	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			18,751.00000	17,706	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,649.00000	7,027	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.20400		11.21400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			381.00000	333	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
R196 On 05/02/2009 Bond Future	10.75	Put			405.00000	357	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.76600		11.76300		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			20.00000	19	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			246.00000	246	0.43	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.64200		7.59000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,633.00000	7,383	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			7.45300		7.39800		11.89	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,643.00000	8,394	12.13	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			372.00000	381	12.13	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.33400		7.27700		12.31	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,476.00000	9,242	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			955.00000	981	12.56	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.24000		7.18000		11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			5,214.00000	5,042	11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,821.00000	3,912	11.62	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.96100		7.81900		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,502.00000	7,615	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			7.83400		7.68600		16.72	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,780.00000	8,009	17.06	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,016.00000	1,158	17.06	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.76000		7.60700		16.98	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			11,209.00000	10,457	17.33	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,763.00000	1,940	17.33	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.71300		7.55300		17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			6,184.00000	5,665	17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,502.00000	6,936	17.04	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.96300		7.82100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			9,190.00000	8,225	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			7.84900		7.70200		18.26	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,482.00000	8,646	18.63	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,139.00000	1,296	18.63	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.78600		7.63400		19.39	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			12,123.00000	11,304	19.79	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,988.00000	2,182	19.79	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.74300		7.58600		18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			6,756.00000	6,195	18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,326.00000	7,796	18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 05/02/2009 Bond Future			7.69000		7.62700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,291.00000	6,037	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			7.48200		7.41600		10.50	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,391.00000	6,152	10.71	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			436.00000	454	10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.34800		7.27800		10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,843.00000	7,611	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			776.00000	806	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.23800		7.16400		9.90	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,261.00000	4,093	9.99	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,065.00000	3,162	9.99	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.08500		7.99300		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,226.00000	7,590	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.98700		7.89300		20.29	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,779.00000	8,235	20.86	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,510.00000	1,613	20.86	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.93400		7.83700		21.61	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,546.00000	11,012	22.22	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,476.00000	2,603	22.22	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.89900		7.79900		21.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			6,351.00000	5,987	20.89	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,403.00000	8,712	20.89	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.22500		8.14800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,125.00000	3,583	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			8.13100		8.05100		22.38	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,096.00000	6,654	22.83	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,333.00000	2,453	22.83	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.08600		8.00500		23.05	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,091.00000	10,638	23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,887.00000	3,001	23.70	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.11200		8.02600		23.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			6,644.00000	6,312	23.27	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,578.00000	8,839	23.27	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.79900		7.66800		0.00	4,414,881.64	52	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			11,662.00000	10,384	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			7.73100		7.59800		32.04	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,820.00000	12,684	33.46	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 07/05/2009 Bond Future	9.00	Put			1,480.00000	1,656	33.46	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.69300		7.55800		33.50	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			14,726.00000	13,692	34.71	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,979.00000	4,284	34.71	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.66800		7.53000		34.41	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			9,171.00000	8,422	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,066.00000	12,689	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			8,101.00000	7,408	34.13	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,713.00000	14,391	34.13	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			290.58800		291.97300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			298.53300		299.95500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			305.85800		307.30900		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.73120		6.73890		27.57	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			272.00000	262	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			283.00000	281	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			311.00000	302	26.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			222.00000	221	26.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			291.00000	281	27.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			252.00000	250	27.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			237.00000	228	28.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			348.00000	347	28.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			253.00000	245	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			315.00000	313	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			208.00000	200	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			419.00000	418	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			222.00000	213	29.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			383.00000	382	29.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			208.00000	200	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			419.00000	418	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			253.00000	245	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			315.00000	313	28.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			334.00000	324	26.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			195.00000	193	26.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			311.00000	302	26.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			222.00000	221	26.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			291.00000	281	27.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			252.00000	250	27.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			195.00000	187	30.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			456.00000	456	30.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			183.00000	175	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			494.00000	494	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			334.00000	324	26.00	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	6.60	Put			195.00000	193	26.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			386.00000	375	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			147.00000	144	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			222.00000	213	29.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			383.00000	382	29.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			55.00000	51	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			966.00000	970	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			39.00000	36	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,100.00000	1,105	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			76.00000	71	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			837.00000	840	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			114.00000	108	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			675.00000	677	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			152.00000	145	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			563.00000	564	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			167.00000	160	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			528.00000	529	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			415.00000	404	24.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			126.00000	123	24.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			481.00000	470	24.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			92.00000	89	24.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			554.00000	543	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			65.00000	62	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			358.00000	348	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			170.00000	167	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			517.00000	506	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			78.00000	75	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			358.00000	348	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			170.00000	167	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			447.00000	436	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			108.00000	105	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			415.00000	404	24.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			126.00000	123	24.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			183.00000	175	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			494.00000	494	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			594.00000	584	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			55.00000	52	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			447.00000	436	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			108.00000	105	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			152.00000	145	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			563.00000	564	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			139.00000	132	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			600.00000	601	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			114.00000	108	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			675.00000	677	30.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Call			94.00000	88	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			755.00000	757	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			126.00000	120	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			637.00000	639	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			104.00000	98	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			715.00000	717	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			678.00000	667	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			39.00000	36	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			594.00000	584	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			55.00000	52	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			856.00000	847	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			17.00000	16	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			765.00000	756	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			26.00000	24	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			810.00000	801	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			21.00000	20	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			721.00000	711	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			32.00000	30	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			635.00000	625	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			46.00000	44	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			635.00000	625	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			46.00000	44	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			139.00000	132	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			600.00000	601	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			94.00000	88	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			755.00000	757	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			85.00000	79	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			796.00000	798	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			68.00000	64	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			880.00000	883	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			61.00000	57	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			923.00000	926	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			49.00000	46	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,010.00000	1,015	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			31.00000	28	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,192.00000	1,197	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			31.00000	28	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,192.00000	1,197	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			24.00000	22	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,286.00000	1,291	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			19.00000	17	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,380.00000	1,386	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			15.00000	13	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,476.00000	1,482	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			44.00000	41	30.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,055.00000	1,059	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			35.00000	32	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,146.00000	1,151	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			28.00000	25	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,239.00000	1,244	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			22.00000	20	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,333.00000	1,338	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			167.00000	160	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			528.00000	529	30.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.82960		6.83740		26.78	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			448.00000	442	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			461.00000	462	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			486.00000	479	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			398.00000	399	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			413.00000	408	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			526.00000	528	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			413.00000	408	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			526.00000	528	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			430.00000	424	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			493.00000	495	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			448.00000	442	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			461.00000	462	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			382.00000	377	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			595.00000	597	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			397.00000	392	27.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			560.00000	562	27.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			430.00000	424	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			493.00000	495	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			466.00000	460	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			429.00000	431	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			505.00000	498	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			367.00000	369	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			466.00000	460	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			429.00000	431	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			368.00000	363	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			630.00000	633	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			354.00000	349	28.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			667.00000	669	28.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			382.00000	377	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			595.00000	597	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			505.00000	498	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			367.00000	369	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			547.00000	540	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			309.00000	311	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			354.00000	349	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.15	Put			667.00000	669	28.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			172.00000	169	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,135.00000	1,139	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			153.00000	150	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,215.00000	1,220	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			217.00000	213	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			980.00000	984	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			271.00000	267	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			834.00000	837	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			319.00000	314	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			731.00000	734	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			336.00000	331	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			699.00000	702	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			570.00000	563	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			282.00000	283	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			621.00000	614	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			234.00000	234	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			650.00000	642	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			212.00000	212	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			525.00000	519	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			337.00000	339	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			650.00000	642	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			212.00000	212	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			525.00000	519	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			337.00000	339	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			595.00000	588	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			257.00000	258	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			713.00000	705	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			176.00000	175	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			336.00000	331	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			699.00000	702	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			302.00000	298	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			765.00000	768	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			271.00000	267	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			834.00000	837	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			243.00000	239	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			906.00000	909	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			286.00000	282	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			799.00000	802	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			257.00000	253	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			869.00000	873	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			783.00000	775	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			146.00000	146	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			935.00000	927	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			98.00000	97	23.93	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	6.10	Call			857.00000	849	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			120.00000	120	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			783.00000	775	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			146.00000	146	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			713.00000	705	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			176.00000	175	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			896.00000	887	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			108.00000	108	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			820.00000	812	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			133.00000	132	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			748.00000	740	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			160.00000	160	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			679.00000	671	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			192.00000	192	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			820.00000	812	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			133.00000	132	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			230.00000	226	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			942.00000	946	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			205.00000	201	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,018.00000	1,022	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			302.00000	298	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			765.00000	768	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			194.00000	190	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,056.00000	1,060	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			194.00000	190	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,056.00000	1,060	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			172.00000	169	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,135.00000	1,139	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			153.00000	150	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,215.00000	1,220	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			135.00000	133	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,298.00000	1,303	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			120.00000	117	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,382.00000	1,388	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			106.00000	103	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,468.00000	1,474	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			93.00000	91	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,556.00000	1,561	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			106.00000	103	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,468.00000	1,474	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			230.00000	226	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			942.00000	946	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			621.00000	614	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			234.00000	234	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			570.00000	563	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.55	Put		282.00000	283	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.91970	6.92830		26.89	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		586.00000	580	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		608.00000	611	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		623.00000	617	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		545.00000	547	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		552.00000	547	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		673.00000	677	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		569.00000	563	27.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		640.00000	644	27.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		586.00000	580	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		608.00000	611	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		552.00000	547	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		673.00000	677	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		520.00000	516	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		742.00000	746	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		536.00000	531	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		707.00000	711	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		536.00000	531	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		707.00000	711	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		660.00000	656	26.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		482.00000	486	26.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		604.00000	598	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		576.00000	579	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		766.00000	760	24.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		337.00000	340	24.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		720.00000	714	25.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		391.00000	395	25.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		679.00000	674	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		451.00000	455	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		641.00000	636	26.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		513.00000	516	26.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		506.00000	501	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		777.00000	781	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		473.00000	468	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		845.00000	849	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		791.00000	784	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		312.00000	314	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		742.00000	736	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		364.00000	366	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		698.00000	693	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		420.00000	424	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		520.00000	516	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		742.00000	746	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		491.00000	487	28.46	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	7.25	Put		813.00000	817	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		853.00000	846	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		275.00000	277	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		791.00000	784	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		312.00000	314	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		698.00000	693	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		420.00000	424	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		641.00000	636	26.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		513.00000	516	26.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		473.00000	468	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		845.00000	849	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		437.00000	433	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		909.00000	913	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		679.00000	674	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		451.00000	455	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		604.00000	598	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		576.00000	579	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		506.00000	501	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		777.00000	781	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		437.00000	433	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		909.00000	913	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		404.00000	400	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		976.00000	980	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		455.00000	451	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		877.00000	881	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		421.00000	416	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		942.00000	947	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		388.00000	384	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,010.00000	1,015	28.46	0.00	0	0.00

Total for Derivatives:							215,215,469.37	10,686	421,309.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							215,215,469.37	10,686	421,309.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------