

Daily MTM Report

Daily summary for 05/02/2009

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			17.70800		17.77900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.75500		6.92500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.36000		7.46000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.83500		7.93500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.87200		10.92000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.46500		7.57500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.79000		7.89000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.80500		7.90500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.47000		7.60500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.96500		8.05500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.10000		8.18800			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				7.55000	7.64500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.10540		10.08840		29.28	265,236,433.80	26,247	178,220.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			398.00000	388	29.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			410.00000	383	29.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			344.00000	334	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			506.00000	478	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			299.00000	288	31.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			611.00000	583	31.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			418.00000	408	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			380.00000	353	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			30.00000	26	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,242.00000	2,221	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			508.00000	500	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			269.00000	245	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			361.00000	351	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			473.00000	445	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			361.00000	351	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			473.00000	445	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			285.00000	274	31.69	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			647.00000	619	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			328.00000	318	30.64	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			540.00000	512	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			272.00000	261	32.02	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			684.00000	656	32.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			190.00000	180	34.73	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,001.00000	974	34.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			562.00000	556	27.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			223.00000	201	27.05	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			160.00000	151	36.08	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,172.00000	1,146	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			379.00000	369	29.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			441.00000	414	29.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			248.00000	237	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			760.00000	732	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			313.00000	302	30.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			575.00000	547	30.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.15	Call			379.00000	369	29.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			441.00000	414	29.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			174.00000	165	35.40	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,086.00000	1,059	35.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			483.00000	475	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			295.00000	270	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			508.00000	500	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			269.00000	245	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			654.00000	651	26.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			165.00000	146	26.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			721.00000	720	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			133.00000	115	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			687.00000	685	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			148.00000	130	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			654.00000	651	26.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			165.00000	146	26.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			622.00000	618	26.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			184.00000	163	26.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			439.00000	429	28.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			351.00000	324	28.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			299.00000	288	31.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			611.00000	583	31.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			313.00000	302	30.99	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			575.00000	547	30.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			248.00000	237	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			760.00000	732	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			260.00000	249	32.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			721.00000	693	32.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			226.00000	216	33.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			838.00000	810	33.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			418.00000	408	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			380.00000	353	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			198.00000	188	34.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			960.00000	933	34.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			182.00000	172	35.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,043.00000	1,017	35.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			237.00000	226	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			799.00000	771	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			217.00000	206	33.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			878.00000	851	33.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			328.00000	318	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			540.00000	512	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			109.00000	101	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,421.00000	1,396	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			102.00000	94	36.08	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	11.45	Put			1,463.00000	1,439	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			83.00000	76	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,595.00000	1,571	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,189.00000	2,206	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			1.00000	0	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			869.00000	872	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			80.00000	67	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			591.00000	587	26.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			203.00000	181	26.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			793.00000	794	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			104.00000	89	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			952.00000	957	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			63.00000	52	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,356.00000	1,369	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			18.00000	13	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,309.00000	1,321	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	16	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,499.00000	1,513	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			11.00000	8	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,499.00000	1,513	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			11.00000	8	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,548.00000	1,562	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			9.00000	6	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,694.00000	1,709	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			5.00000	3	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,645.00000	1,660	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	4	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,596.00000	1,611	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			8.00000	5	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,792.00000	1,808	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			4.00000	2	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,548.00000	1,562	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			9.00000	6	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,040.00000	2,056	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,940.00000	1,957	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,841.00000	1,857	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			3.00000	2	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,743.00000	1,758	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	3	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,451.00000	1,465	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			13.00000	9	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,263.00000	1,274	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			24.00000	18	25.40	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 16/03/2009 Currency Future	8.35	Call			1,743.00000	1,758	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	3	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,645.00000	1,660	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	4	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,263.00000	1,274	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			24.00000	18	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,171.00000	1,181	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			33.00000	25	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,089.00000	2,106	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,990.00000	2,006	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,891.00000	1,907	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,404.00000	1,416	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			15.00000	11	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,990.00000	2,006	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,891.00000	1,907	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,404.00000	1,416	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			15.00000	11	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,309.00000	1,321	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	16	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,217.00000	1,227	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			28.00000	22	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,040.00000	2,056	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,940.00000	1,957	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	1	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,451.00000	1,465	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			13.00000	9	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,792.00000	1,808	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			4.00000	2	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,126.00000	1,135	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			37.00000	29	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,037.00000	1,045	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			49.00000	39	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			952.00000	957	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			63.00000	52	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,037.00000	1,045	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			49.00000	39	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			793.00000	794	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			104.00000	89	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			591.00000	587	26.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Put			203.00000	181	26.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,217.00000	1,227	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			28.00000	22	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			869.00000	872	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			80.00000	67	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			533.00000	527	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			245.00000	221	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			533.00000	527	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			245.00000	221	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			483.00000	475	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			295.00000	270	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			830.00000	833	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			92.00000	77	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			756.00000	757	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			118.00000	101	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			461.00000	452	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			322.00000	296	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			260.00000	249	32.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			721.00000	693	32.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			237.00000	226	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			799.00000	771	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			167.00000	158	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,129.00000	1,102	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			150.00000	141	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,212.00000	1,186	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			207.00000	197	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			919.00000	891	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			190.00000	180	34.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,001.00000	974	34.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			207.00000	197	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			919.00000	891	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			141.00000	132	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,253.00000	1,227	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			124.00000	116	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,336.00000	1,310	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			124.00000	116	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,336.00000	1,310	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			95.00000	88	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,507.00000	1,482	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			72.00000	66	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,684.00000	1,660	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			63.00000	57	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,774.00000	1,751	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			54.00000	49	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,866.00000	1,843	36.08	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	12.00	Call		47.00000	42	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put		1,959.00000	1,936	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		167.00000	158	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		1,129.00000	1,102	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		150.00000	141	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		1,212.00000	1,186	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		132.00000	124	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		1,294.00000	1,268	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		116.00000	108	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,378.00000	1,353	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		89.00000	82	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,551.00000	1,526	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		78.00000	71	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,639.00000	1,615	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		67.00000	61	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,729.00000	1,706	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		59.00000	53	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,820.00000	1,797	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		63.00000	57	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,774.00000	1,751	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		398.00000	388	29.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		410.00000	383	29.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		160.00000	151	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,172.00000	1,146	36.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		198.00000	188	34.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		960.00000	933	34.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		461.00000	452	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		322.00000	296	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		687.00000	685	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		148.00000	130	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		910.00000	914	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		71.00000	59	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		756.00000	757	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		118.00000	101	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		994.00000	1,001	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		56.00000	45	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		830.00000	833	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		92.00000	77	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		622.00000	618	26.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		184.00000	163	26.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.29060	10.27990		29.13	236,683.80	23	6,805.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		715.00000	700	29.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		735.00000	709	29.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		662.00000	646	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		832.00000	805	29.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Call			629.00000	613	30.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			899.00000	872	30.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			734.00000	719	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			704.00000	679	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			754.00000	739	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			674.00000	649	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			697.00000	682	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			767.00000	741	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			679.00000	663	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			799.00000	773	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			598.00000	582	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			968.00000	941	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			598.00000	582	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			968.00000	941	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			715.00000	700	29.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			735.00000	709	29.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			796.00000	779	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			616.00000	589	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			835.00000	820	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			556.00000	529	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			952.00000	940	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			422.00000	399	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			977.00000	966	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			398.00000	375	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			927.00000	914	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			447.00000	424	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			903.00000	890	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			473.00000	449	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			815.00000	799	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			585.00000	559	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			815.00000	799	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			585.00000	559	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			774.00000	759	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			645.00000	618	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			697.00000	682	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			767.00000	741	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			613.00000	597	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			933.00000	907	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			613.00000	597	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			933.00000	907	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			645.00000	629	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			865.00000	839	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			629.00000	613	30.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			899.00000	872	30.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			546.00000	530	30.59	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	10.80	Put			1,066.00000	1,040	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			583.00000	567	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,003.00000	977	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			511.00000	495	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,131.00000	1,105	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			462.00000	446	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,232.00000	1,205	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			431.00000	416	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,301.00000	1,275	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			528.00000	512	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,098.00000	1,072	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			546.00000	530	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,066.00000	1,040	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			494.00000	478	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,164.00000	1,138	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			679.00000	663	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			799.00000	773	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			375.00000	360	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,445.00000	1,419	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			302.00000	288	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,672.00000	1,647	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			291.00000	277	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,711.00000	1,686	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			260.00000	247	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,830.00000	1,806	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			416.00000	401	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,336.00000	1,310	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			528.00000	512	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,098.00000	1,072	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			857.00000	842	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			527.00000	502	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,104.00000	1,094	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			324.00000	303	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			880.00000	866	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			500.00000	475	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,040.00000	1,029	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			360.00000	338	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			927.00000	914	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			447.00000	424	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,171.00000	1,162	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			291.00000	271	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,500.00000	1,496	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			170.00000	155	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,500.00000	1,496	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			170.00000	155	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,619.00000	1,616	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			139.00000	126	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,660.00000	1,658	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			130.00000	117	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,701.00000	1,699	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			121.00000	109	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,785.00000	1,784	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			105.00000	94	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,743.00000	1,742	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			113.00000	101	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,913.00000	1,914	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			84.00000	74	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,743.00000	1,742	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			113.00000	101	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,579.00000	1,576	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			149.00000	135	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,090.00000	2,093	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			60.00000	53	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,001.00000	2,003	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			71.00000	62	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,827.00000	1,827	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			97.00000	87	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,423.00000	1,418	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			193.00000	177	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,348.00000	1,342	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			218.00000	201	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,046.00000	2,048	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			66.00000	57	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,957.00000	1,958	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			77.00000	68	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,870.00000	1,871	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			90.00000	80	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,539.00000	1,535	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			159.00000	145	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,461.00000	1,456	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			181.00000	166	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,385.00000	1,379	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			206.00000	189	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,273.00000	2,277	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			43.00000	36	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,181.00000	2,184	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			51.00000	44	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,827.00000	1,827	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			97.00000	87	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,913.00000	1,914	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			84.00000	74	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,135.00000	2,139	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			56.00000	48	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,957.00000	1,958	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			77.00000	68	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,539.00000	1,535	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			159.00000	145	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,785.00000	1,784	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			105.00000	94	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,701.00000	1,699	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			121.00000	109	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,619.00000	1,616	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			139.00000	126	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,385.00000	1,379	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			206.00000	189	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,312.00000	1,305	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			232.00000	214	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,240.00000	1,232	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			260.00000	241	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,312.00000	1,305	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			232.00000	214	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			977.00000	966	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			398.00000	375	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,040.00000	1,029	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			360.00000	338	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,240.00000	1,232	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			260.00000	241	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			796.00000	779	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			616.00000	589	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,171.00000	1,162	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			291.00000	271	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			880.00000	866	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			500.00000	475	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,071.00000	1,061	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			342.00000	320	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,008.00000	997	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			378.00000	356	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			774.00000	759	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			645.00000	618	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			564.00000	549	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,034.00000	1,008	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			431.00000	416	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,301.00000	1,275	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			402.00000	387	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,372.00000	1,346	30.59	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	11.00	Call			478.00000	462	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,198.00000	1,171	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			446.00000	431	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,266.00000	1,240	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			511.00000	495	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,131.00000	1,105	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			446.00000	431	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,266.00000	1,240	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			388.00000	373	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,408.00000	1,382	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			362.00000	347	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,482.00000	1,456	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			337.00000	322	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,557.00000	1,531	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			313.00000	299	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,633.00000	1,608	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			349.00000	334	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,519.00000	1,494	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			325.00000	310	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,595.00000	1,569	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			280.00000	266	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,751.00000	1,726	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			241.00000	228	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,911.00000	1,887	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			224.00000	211	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,994.00000	1,970	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			207.00000	195	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,077.00000	2,054	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			192.00000	180	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,162.00000	2,139	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			270.00000	256	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,790.00000	1,766	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			251.00000	237	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,871.00000	1,847	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			232.00000	219	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,952.00000	1,929	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			215.00000	203	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,035.00000	2,012	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			325.00000	310	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,595.00000	1,569	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			224.00000	211	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,994.00000	1,970	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			754.00000	739	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			674.00000	649	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			388.00000	373	30.59	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	11.30	Put			1,408.00000	1,382	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			362.00000	347	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,482.00000	1,456	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			462.00000	446	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,232.00000	1,205	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			375.00000	360	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,445.00000	1,419	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			857.00000	842	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			527.00000	502	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,008.00000	997	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			378.00000	356	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			903.00000	890	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			473.00000	449	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,205.00000	1,197	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			275.00000	256	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,137.00000	1,128	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			307.00000	287	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,071.00000	1,061	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			342.00000	320	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.46010		10.45290		28.91	0.00	0	61.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			956.00000	937	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			953.00000	927	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			902.00000	883	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,049.00000	1,023	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			852.00000	833	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,149.00000	1,123	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			885.00000	866	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,082.00000	1,056	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			975.00000	956	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			922.00000	896	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			919.00000	901	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,017.00000	991	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			902.00000	883	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,049.00000	1,023	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			821.00000	802	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,218.00000	1,192	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			821.00000	802	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,218.00000	1,192	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			937.00000	919	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			984.00000	959	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			919.00000	901	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,017.00000	991	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,014.00000	996	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			861.00000	836	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,055.00000	1,037	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Put			802.00000	777	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,155.00000	1,137	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			653.00000	627	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,205.00000	1,187	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			602.00000	577	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,177.00000	1,159	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			624.00000	599	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,134.00000	1,116	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			681.00000	656	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			664.00000	645	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,511.00000	1,485	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,234.00000	1,216	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			581.00000	556	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,177.00000	1,159	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			624.00000	599	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,094.00000	1,075	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			741.00000	715	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,353.00000	1,336	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			500.00000	476	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,292.00000	1,275	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			539.00000	515	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,234.00000	1,216	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			581.00000	556	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,014.00000	996	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			861.00000	836	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			975.00000	956	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			922.00000	896	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,384.00000	1,368	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			481.00000	457	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,322.00000	1,306	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			519.00000	496	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,263.00000	1,246	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			560.00000	535	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,114.00000	1,095	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			711.00000	685	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,074.00000	1,056	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			771.00000	746	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,034.00000	1,016	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			831.00000	806	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			994.00000	976	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			891.00000	866	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,415.00000	1,399	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			462.00000	439	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,292.00000	1,275	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			539.00000	515	26.95	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	10.20	Call			1,055.00000	1,037	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			802.00000	777	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,094.00000	1,075	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			741.00000	715	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			868.00000	850	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,115.00000	1,089	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			836.00000	817	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,183.00000	1,157	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			806.00000	787	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,253.00000	1,227	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			768.00000	749	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,315.00000	1,289	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,074.00000	1,056	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			771.00000	746	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			994.00000	976	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			891.00000	866	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			787.00000	768	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,284.00000	1,258	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			750.00000	731	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,347.00000	1,321	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			714.00000	695	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,411.00000	1,385	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			836.00000	817	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,183.00000	1,157	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			750.00000	731	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,347.00000	1,321	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			680.00000	661	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,477.00000	1,451	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			806.00000	787	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,253.00000	1,227	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			732.00000	713	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,379.00000	1,353	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.59530		10.59260		28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,142.00000	1,122	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,150.00000	1,127	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,090.00000	1,069	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,247.00000	1,224	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,040.00000	1,019	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,347.00000	1,324	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,073.00000	1,052	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,280.00000	1,257	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,160.00000	1,139	28.71	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,117.00000	1,094	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,107.00000	1,086	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,214.00000	1,191	29.06	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	11.00	Call			1,008.00000	988	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,416.00000	1,392	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,125.00000	1,104	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,182.00000	1,159	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,073.00000	1,052	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,280.00000	1,257	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,196.00000	1,175	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,053.00000	1,029	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,252.00000	1,231	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			960.00000	936	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,355.00000	1,334	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			813.00000	788	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,377.00000	1,356	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			785.00000	760	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,334.00000	1,312	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			841.00000	817	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,334.00000	1,312	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			841.00000	817	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,233.00000	1,212	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			991.00000	967	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,178.00000	1,157	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,085.00000	1,061	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			697.00000	678	32.48	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,404.00000	2,382	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			580.00000	563	33.82	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,987.00000	2,967	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,422.00000	1,401	26.95	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			729.00000	706	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			963.00000	943	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,521.00000	1,497	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			978.00000	957	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,485.00000	1,462	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			921.00000	901	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,629.00000	1,605	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			949.00000	928	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,556.00000	1,533	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			697.00000	678	32.48	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,404.00000	2,382	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			844.00000	824	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,852.00000	1,829	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			869.00000	849	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,776.00000	1,753	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,214.00000	1,193	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,022.00000	998	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			755.00000	735	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,162.00000	2,140	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			679.00000	660	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,486.00000	2,465	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			610.00000	593	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,818.00000	2,797	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			552.00000	535	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,159.00000	3,140	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			776.00000	756	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,083.00000	2,061	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			626.00000	608	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,734.00000	2,713	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			566.00000	548	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,073.00000	3,053	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,301.00000	2,294	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			208.00000	198	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,863.00000	1,850	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			370.00000	355	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,516.00000	1,497	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			623.00000	602	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			735.00000	715	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,242.00000	2,220	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			538.00000	522	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,246.00000	3,227	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,381.00000	2,374	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			188.00000	179	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,930.00000	1,919	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			337.00000	323	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,566.00000	1,548	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			574.00000	553	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,292.00000	1,271	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			900.00000	876	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			894.00000	874	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,702.00000	1,679	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			643.00000	625	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,651.00000	2,630	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,070.00000	2,061	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			277.00000	265	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,673.00000	1,657	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			480.00000	462	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			798.00000	778	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,005.00000	1,983	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			501.00000	485	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,509.00000	3,490	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,999.00000	1,989	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			306.00000	293	25.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,618.00000	1,602	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			526.00000	506	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			661.00000	642	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,568.00000	2,547	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			566.00000	548	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,073.00000	3,053	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			484.00000	468	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,591.00000	3,573	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,145.00000	2,137	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			253.00000	241	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,734.00000	1,720	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			442.00000	424	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			821.00000	801	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,928.00000	1,905	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			595.00000	577	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,902.00000	2,882	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			513.00000	497	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,421.00000	3,402	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,222.00000	2,215	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			230.00000	219	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,798.00000	1,784	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			405.00000	389	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,468.00000	1,448	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			675.00000	653	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			715.00000	696	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,323.00000	2,301	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			610.00000	593	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,818.00000	2,797	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			526.00000	509	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,333.00000	3,314	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,107.00000	2,098	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			265.00000	253	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,703.00000	1,688	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			461.00000	443	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,399.00000	1,378	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			757.00000	733	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			809.00000	789	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,966.00000	1,944	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			687.00000	669	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,445.00000	2,423	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			587.00000	570	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,945.00000	2,925	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			507.00000	491	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,465.00000	3,446	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,545.00000	2,540	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
\$ / R On 14/12/2009 Currency Future	8.20	Put			152.00000	145	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,070.00000	2,061	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			277.00000	265	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			798.00000	778	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,005.00000	1,983	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,629.00000	2,624	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			136.00000	129	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,734.00000	1,720	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			442.00000	424	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,671.00000	2,667	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			129.00000	122	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,184.00000	2,175	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			241.00000	230	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,766.00000	1,752	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			423.00000	406	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,444.00000	1,424	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			702.00000	679	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			993.00000	972	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,450.00000	1,427	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			832.00000	812	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,890.00000	1,867	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			706.00000	687	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,363.00000	2,342	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			602.00000	585	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,860.00000	2,840	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,801.00000	2,797	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			108.00000	102	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,863.00000	1,850	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			370.00000	355	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			735.00000	715	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,242.00000	2,220	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,757.00000	2,754	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			115.00000	108	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,261.00000	2,254	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			219.00000	209	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,830.00000	1,817	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			387.00000	372	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,492.00000	1,472	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			649.00000	627	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,024.00000	1,003	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,381.00000	1,358	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			856.00000	836	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,814.00000	1,791	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			725.00000	706	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,282.00000	2,260	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.25	Call			545.00000	528	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,202.00000	3,183	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,977.00000	2,975	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			85.00000	79	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,462.00000	2,456	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			170.00000	161	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			921.00000	901	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,629.00000	1,605	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,022.00000	3,020	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			79.00000	74	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,503.00000	2,498	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			161.00000	153	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,034.00000	2,024	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			291.00000	279	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,645.00000	1,629	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			503.00000	484	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			935.00000	914	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,592.00000	1,569	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			787.00000	767	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,044.00000	2,022	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,067.00000	3,065	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			74.00000	70	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,714.00000	2,710	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			122.00000	115	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,798.00000	1,784	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			405.00000	389	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,421.00000	2,415	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			179.00000	170	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,964.00000	1,953	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			322.00000	308	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,592.00000	1,575	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			549.00000	530	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,313.00000	1,291	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			870.00000	846	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			908.00000	887	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,665.00000	1,642	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			765.00000	746	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,123.00000	2,100	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			652.00000	633	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,609.00000	2,588	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			475.00000	460	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,633.00000	3,615	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,999.00000	1,989	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			306.00000	293	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			776.00000	756	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,083.00000	2,061	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		451.00000	436	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,758.00000	3,740	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		467.00000	452	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,675.00000	3,656	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,034.00000	2,024	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		291.00000	279	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		787.00000	767	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,044.00000	2,022	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		669.00000	651	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,527.00000	2,506	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		493.00000	477	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,550.00000	3,531	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		435.00000	420	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,842.00000	3,825	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,587.00000	2,582	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		144.00000	137	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,462.00000	2,456	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		170.00000	161	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,545.00000	2,540	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		152.00000	145	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.11960	11.13630		29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,400.00000	1,363	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,414.00000	1,393	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,349.00000	1,312	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,512.00000	1,492	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,303.00000	1,266	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,607.00000	1,587	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,332.00000	1,295	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,546.00000	1,526	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,383.00000	1,346	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,446.00000	1,426	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,063.00000	1,029	31.71	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,227.00000	2,209	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,951.00000	1,916	26.82	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		665.00000	646	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,332.00000	1,295	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,546.00000	1,526	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,316.00000	1,279	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,580.00000	1,560	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,238.00000	1,202	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,751.00000	1,732	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,300.00000	1,263	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,613.00000	1,594	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,284.00000	1,247	30.28	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	11.50	Put			1,648.00000	1,628	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,208.00000	1,172	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,822.00000	1,803	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,268.00000	1,232	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,682.00000	1,662	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,253.00000	1,217	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,717.00000	1,697	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,366.00000	1,329	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,479.00000	1,459	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,454.00000	1,417	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,318.00000	1,297	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,492.00000	1,455	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,256.00000	1,235	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,473.00000	1,436	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,287.00000	1,266	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,436.00000	1,399	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,350.00000	1,329	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,670.00000	1,633	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			983.00000	963	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,004.00000	1,969	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			617.00000	599	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,900.00000	1,864	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			714.00000	695	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,851.00000	1,815	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			764.00000	745	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,803.00000	1,767	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			817.00000	797	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,757.00000	1,721	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			871.00000	851	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,713.00000	1,676	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			926.00000	906	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,006.00000	972	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,419.00000	2,402	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,143.00000	2,110	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			507.00000	490	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,418.00000	1,381	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,382.00000	1,361	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,253.00000	1,217	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,717.00000	1,697	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			780.00000	750	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,343.00000	3,330	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,232.00000	2,200	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			446.00000	430	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,511.00000	1,474	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,225.00000	1,204	29.10	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	13.55	Call			814.00000	784	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,228.00000	3,214	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,294.00000	2,262	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			408.00000	393	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,550.00000	1,512	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,163.00000	1,143	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,511.00000	1,474	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,225.00000	1,204	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			834.00000	804	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,148.00000	3,134	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,326.00000	2,294	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			390.00000	375	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,569.00000	1,532	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,133.00000	1,112	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,531.00000	1,494	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,195.00000	1,174	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,418.00000	1,381	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,382.00000	1,361	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			842.00000	812	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,106.00000	3,092	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,391.00000	2,360	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			354.00000	340	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,608.00000	1,571	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,072.00000	1,051	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			859.00000	828	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,023.00000	3,009	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,180.00000	1,144	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,894.00000	1,875	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			725.00000	696	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,539.00000	3,527	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,031.00000	1,996	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			594.00000	577	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,223.00000	1,187	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,787.00000	1,767	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,194.00000	1,158	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,858.00000	1,839	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			736.00000	707	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,499.00000	3,487	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,900.00000	1,864	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			714.00000	695	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,180.00000	1,144	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,894.00000	1,875	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,152.00000	1,117	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,966.00000	1,947	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,126.00000	1,091	31.26	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 15/03/2010 Currency Future	12.05	Put			2,039.00000	2,021	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			684.00000	656	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,698.00000	3,686	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,977.00000	1,942	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			641.00000	623	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,349.00000	1,312	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,512.00000	1,492	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,194.00000	1,158	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,858.00000	1,839	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,166.00000	1,131	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,930.00000	1,911	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			715.00000	686	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,578.00000	3,566	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,086.00000	2,052	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			550.00000	532	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			757.00000	728	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,421.00000	3,408	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,202.00000	2,169	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			466.00000	450	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,263.00000	2,231	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			427.00000	411	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			0.00000	1,494	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			0.00000	1,174	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			0.00000	796	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			0.00000	3,176	33.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.76520		14.61760		29.10	59,060.80	4	13,888.00
£ / R On 16/03/2009 Currency Future	14.60	Call			568.00000	624	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			550.00000	459	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			548.00000	604	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			580.00000	488	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			529.00000	583	28.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			612.00000	518	28.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			651.00000	727	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			434.00000	362	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			698.00000	788	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			381.00000	323	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			698.00000	788	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			381.00000	323	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			758.00000	852	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			340.00000	286	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			852.00000	953	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			284.00000	237	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			788.00000	885	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			321.00000	269	27.60	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	14.55	Call			588.00000	647	27.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			520.00000	431	27.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			477.00000	525	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			710.00000	610	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			417.00000	457	30.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			850.00000	742	30.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			462.00000	507	29.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			744.00000	641	29.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			404.00000	442	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			886.00000	776	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			494.00000	543	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			676.00000	578	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			391.00000	427	30.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			923.00000	812	30.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			432.00000	473	30.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			814.00000	708	30.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			629.00000	698	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			462.00000	383	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			953.00000	1,060	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			235.00000	194	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			988.00000	1,097	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			220.00000	181	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			820.00000	918	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			302.00000	253	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			588.00000	647	27.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			520.00000	431	27.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			568.00000	624	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			550.00000	459	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			446.00000	489	29.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			779.00000	674	29.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			354.00000	386	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,037.00000	921	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			265.00000	304	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,297.00000	1,189	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			219.00000	252	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,451.00000	1,337	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			277.00000	318	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,260.00000	1,153	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			343.00000	374	31.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,076.00000	958	31.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			332.00000	362	31.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,115.00000	996	31.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			343.00000	374	31.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,076.00000	958	31.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			304.00000	339	32.47	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	15.50	Put			1,186.00000	1,074	32.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			354.00000	386	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,037.00000	921	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			290.00000	328	32.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,223.00000	1,113	32.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			179.00000	208	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,612.00000	1,493	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			252.00000	290	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,335.00000	1,225	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			277.00000	318	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,260.00000	1,153	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			229.00000	265	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,412.00000	1,299	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			154.00000	179	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,737.00000	1,614	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			162.00000	189	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,695.00000	1,573	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			208.00000	241	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,491.00000	1,376	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			179.00000	208	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,612.00000	1,493	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			139.00000	162	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,821.00000	1,697	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			125.00000	146	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,907.00000	1,781	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			125.00000	146	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,907.00000	1,781	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			198.00000	229	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,531.00000	1,414	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			112.00000	132	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,995.00000	1,867	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			76.00000	90	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,309.00000	2,175	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			85.00000	101	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,218.00000	2,086	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			51.00000	61	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,633.00000	2,495	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			35.00000	42	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,918.00000	2,777	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			18.00000	21	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,450.00000	3,306	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			8.00000	10	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,040.00000	3,894	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			6.00000	8	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,189.00000	4,043	32.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.50	Call			10.00000	12	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,892.00000	3,747	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			20.00000	24	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,352.00000	3,209	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			10.00000	13	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,843.00000	3,697	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			68.00000	81	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,400.00000	2,265	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			171.00000	198	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,653.00000	1,533	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			101.00000	119	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,083.00000	1,953	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			189.00000	219	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,571.00000	1,453	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			332.00000	362	31.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,115.00000	996	31.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			378.00000	413	31.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			961.00000	848	31.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			318.00000	350	32.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,150.00000	1,035	32.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			494.00000	543	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			676.00000	578	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			462.00000	507	29.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			744.00000	641	29.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			511.00000	563	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			644.00000	548	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			366.00000	399	31.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			998.00000	884	31.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			229.00000	265	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,412.00000	1,299	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			208.00000	241	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,491.00000	1,376	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			417.00000	457	30.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			850.00000	742	30.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			391.00000	427	30.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			923.00000	812	30.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			290.00000	328	32.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,223.00000	1,113	32.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			241.00000	277	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,373.00000	1,262	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			219.00000	252	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,451.00000	1,337	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			265.00000	304	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,297.00000	1,189	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			154.00000	179	32.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.20	Put		1,737.00000	1,614	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		139.00000	162	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,821.00000	1,697	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call		90.00000	106	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put		2,173.00000	2,041	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		189.00000	219	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		1,571.00000	1,453	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		171.00000	198	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		1,653.00000	1,533	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		101.00000	119	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		2,083.00000	1,953	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		81.00000	95	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		2,263.00000	2,130	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call		146.00000	171	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put		1,779.00000	1,655	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		132.00000	154	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,864.00000	1,739	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call		119.00000	139	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put		1,951.00000	1,824	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		106.00000	125	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,039.00000	1,910	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call		95.00000	112	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put		2,128.00000	1,997	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		208.00000	241	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,491.00000	1,376	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call		61.00000	72	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put		2,493.00000	2,357	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call		54.00000	64	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put		2,586.00000	2,449	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call		48.00000	57	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put		2,680.00000	2,542	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call		42.00000	51	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put		2,775.00000	2,636	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		15.00000	19	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		3,548.00000	3,403	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call		13.00000	16	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put		3,646.00000	3,501	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		12.00000	14	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		3,744.00000	3,599	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		9.00000	11	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		3,941.00000	3,796	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		8.00000	10	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		4,040.00000	3,894	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call		7.00000	8	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put		4,139.00000	3,993	32.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.85	Call			6.00000	7	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,238.00000	4,092	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			33.00000	40	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,966.00000	2,825	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			29.00000	35	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,062.00000	2,920	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			26.00000	31	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,158.00000	3,016	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			23.00000	27	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,255.00000	3,112	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			29.00000	35	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,062.00000	2,920	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			23.00000	27	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,255.00000	3,112	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			15.00000	19	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,548.00000	3,403	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			12.00000	14	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,744.00000	3,599	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			16.00000	20	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,499.00000	3,355	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			14.00000	17	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,597.00000	3,452	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			13.00000	15	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,695.00000	3,550	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			11.00000	13	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,793.00000	3,648	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			8.00000	10	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,991.00000	3,845	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			7.00000	9	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,090.00000	3,944	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			5.00000	7	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,288.00000	4,142	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			10.00000	13	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,843.00000	3,697	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			6.00000	7	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,238.00000	4,092	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	6	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,337.00000	4,191	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	5	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,437.00000	4,290	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			4.00000	5	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,536.00000	4,390	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			3.00000	4	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,636.00000	4,489	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			9.00000	11	32.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Put			3,941.00000	3,796	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	6	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,337.00000	4,191	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	5	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,437.00000	4,290	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			31.00000	38	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,014.00000	2,872	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			27.00000	33	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,110.00000	2,968	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			24.00000	29	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,207.00000	3,064	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			21.00000	26	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,304.00000	3,161	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			19.00000	23	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,401.00000	3,257	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			57.00000	68	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,540.00000	2,403	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			45.00000	54	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,727.00000	2,589	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			40.00000	48	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,822.00000	2,683	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			81.00000	95	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,263.00000	2,130	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			72.00000	85	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,354.00000	2,220	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			64.00000	76	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,447.00000	2,311	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			57.00000	68	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,540.00000	2,403	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			31.00000	38	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,014.00000	2,872	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			132.00000	154	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,864.00000	1,739	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			76.00000	90	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,309.00000	2,175	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			72.00000	85	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,354.00000	2,220	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			241.00000	277	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,373.00000	1,262	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			219.00000	252	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,451.00000	1,337	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			106.00000	125	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,039.00000	1,910	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			404.00000	442	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			886.00000	776	30.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.15	Call			162.00000	189	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,695.00000	1,573	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			477.00000	525	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			710.00000	610	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			548.00000	604	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			580.00000	488	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			728.00000	820	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			360.00000	304	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			674.00000	757	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			407.00000	342	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			608.00000	670	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			491.00000	405	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,097.00000	1,211	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			180.00000	146	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,024.00000	1,134	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			206.00000	169	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			885.00000	988	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			267.00000	222	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,252.00000	1,373	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			134.00000	108	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,173.00000	1,291	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			156.00000	126	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,024.00000	1,134	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			206.00000	169	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,292.00000	1,414	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			124.00000	99	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,212.00000	1,332	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			145.00000	116	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,135.00000	1,251	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			167.00000	136	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,060.00000	1,173	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			193.00000	157	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			919.00000	1,023	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			251.00000	208	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			852.00000	953	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			284.00000	237	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			674.00000	757	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			407.00000	342	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			651.00000	727	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			434.00000	362	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.03160		14.89150		28.35	0.00	0	399.00
£ / R On 12/06/2009 Currency Future	14.90	Call			999.00000	1,056	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,007.00000	924	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			980.00000	1,036	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,039.00000	954	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.00	Call			962.00000	1,016	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,071.00000	985	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,097.00000	1,155	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			855.00000	773	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,136.00000	1,203	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			795.00000	721	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,116.00000	1,176	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			825.00000	744	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,157.00000	1,231	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			765.00000	699	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,239.00000	1,316	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			697.00000	635	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,184.00000	1,259	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			742.00000	677	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,037.00000	1,095	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			946.00000	863	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			927.00000	979	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,135.00000	1,047	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			846.00000	892	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,305.00000	1,211	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			910.00000	961	28.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,169.00000	1,079	28.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			846.00000	892	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,305.00000	1,211	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			944.00000	997	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,103.00000	1,016	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			817.00000	861	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,375.00000	1,279	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			877.00000	926	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,236.00000	1,144	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,057.00000	1,114	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			916.00000	833	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,354.00000	1,436	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			612.00000	555	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,324.00000	1,406	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			633.00000	574	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,384.00000	1,467	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			592.00000	536	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,018.00000	1,075	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			976.00000	893	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			894.00000	943	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,202.00000	1,111	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			788.00000	830	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,447.00000	1,349	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			671.00000	716	30.16	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	15.90	Put			1,680.00000	1,585	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			594.00000	634	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,852.00000	1,753	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			688.00000	733	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,646.00000	1,552	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			756.00000	801	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,515.00000	1,420	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			739.00000	787	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,547.00000	1,456	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			774.00000	816	29.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,483.00000	1,384	29.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			721.00000	769	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,580.00000	1,487	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			774.00000	816	29.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,483.00000	1,384	29.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			537.00000	575	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,996.00000	1,893	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			639.00000	682	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,748.00000	1,651	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			609.00000	650	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,817.00000	1,718	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			498.00000	533	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,106.00000	2,001	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			579.00000	619	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,888.00000	1,787	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			524.00000	560	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,033.00000	1,929	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			473.00000	506	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,182.00000	2,075	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			449.00000	481	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,258.00000	2,149	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			438.00000	469	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,296.00000	2,187	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			511.00000	546	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,069.00000	1,965	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			565.00000	604	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,924.00000	1,822	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			426.00000	457	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,335.00000	2,225	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			354.00000	380	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,612.00000	2,498	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			373.00000	400	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,532.00000	2,419	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			292.00000	314	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,901.00000	2,782	30.16	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	17.80	Call			247.00000	266	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,156.00000	3,034	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			175.00000	188	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,683.00000	3,557	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			122.00000	132	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,231.00000	4,100	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			112.00000	120	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,370.00000	4,239	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			138.00000	149	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,046.00000	3,917	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			180.00000	194	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,639.00000	3,512	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			191.00000	206	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,549.00000	3,424	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			142.00000	153	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,001.00000	3,872	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			335.00000	360	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,694.00000	2,578	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			551.00000	589	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,960.00000	1,857	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			704.00000	751	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,613.00000	1,519	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			999.00000	1,056	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,007.00000	924	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			927.00000	979	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,135.00000	1,047	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			862.00000	909	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,270.00000	1,177	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			831.00000	876	29.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,340.00000	1,245	29.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			802.00000	845	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,411.00000	1,314	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,037.00000	1,095	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			946.00000	863	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			862.00000	909	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,270.00000	1,177	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			831.00000	876	29.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,340.00000	1,245	29.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			944.00000	997	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,103.00000	1,016	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			910.00000	961	28.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,169.00000	1,079	28.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			788.00000	830	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,447.00000	1,349	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			704.00000	751	30.16	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	15.80	Put			1,613.00000	1,519	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			671.00000	716	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,680.00000	1,585	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			756.00000	801	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,515.00000	1,420	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			579.00000	619	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,888.00000	1,787	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			671.00000	716	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,680.00000	1,585	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			609.00000	650	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,817.00000	1,718	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			655.00000	699	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,714.00000	1,618	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			624.00000	666	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,782.00000	1,685	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			524.00000	560	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,033.00000	1,929	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			639.00000	682	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,748.00000	1,651	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			551.00000	589	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,960.00000	1,857	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			473.00000	506	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,182.00000	2,075	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			426.00000	457	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,335.00000	2,225	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			449.00000	481	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,258.00000	2,149	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			404.00000	433	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,413.00000	2,302	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			384.00000	411	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,492.00000	2,380	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			404.00000	433	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,413.00000	2,302	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			364.00000	390	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,572.00000	2,458	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			485.00000	519	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,144.00000	2,038	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			461.00000	494	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,220.00000	2,112	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			415.00000	445	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,374.00000	2,263	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			394.00000	422	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,452.00000	2,341	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			594.00000	634	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,852.00000	1,753	30.16	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	16.35	Call			537.00000	575	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,996.00000	1,893	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			415.00000	445	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,374.00000	2,263	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			318.00000	341	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,776.00000	2,659	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			301.00000	323	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,859.00000	2,741	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			284.00000	305	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,943.00000	2,824	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			269.00000	289	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,027.00000	2,907	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			170.00000	183	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,728.00000	3,601	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			160.00000	172	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,819.00000	3,691	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			151.00000	163	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,909.00000	3,781	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			134.00000	144	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,092.00000	3,963	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			126.00000	136	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,184.00000	4,054	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			119.00000	128	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,277.00000	4,146	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			240.00000	258	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,199.00000	3,077	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			227.00000	244	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,286.00000	3,163	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			214.00000	231	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,373.00000	3,249	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			202.00000	218	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,461.00000	3,336	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			227.00000	244	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,286.00000	3,163	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			202.00000	218	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,461.00000	3,336	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			170.00000	183	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,728.00000	3,601	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			151.00000	163	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,909.00000	3,781	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			165.00000	178	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,773.00000	3,646	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			155.00000	167	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,864.00000	3,736	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			146.00000	158	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.70	Put			3,955.00000	3,826	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			130.00000	140	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,138.00000	4,008	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			115.00000	124	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,323.00000	4,192	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			108.00000	117	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,417.00000	4,285	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			134.00000	144	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,092.00000	3,963	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			119.00000	128	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,277.00000	4,146	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			105.00000	113	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,463.00000	4,331	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			99.00000	106	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,557.00000	4,425	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			93.00000	100	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,651.00000	4,518	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			87.00000	94	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,746.00000	4,612	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			130.00000	140	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,138.00000	4,008	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			102.00000	110	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,510.00000	4,378	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			96.00000	103	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,604.00000	4,471	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			309.00000	332	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,817.00000	2,700	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			277.00000	297	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,985.00000	2,866	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			262.00000	281	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,070.00000	2,949	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			234.00000	251	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,242.00000	3,120	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			221.00000	237	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,329.00000	3,206	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			208.00000	224	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,417.00000	3,292	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			197.00000	212	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,505.00000	3,380	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			364.00000	390	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,572.00000	2,458	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			345.00000	370	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,653.00000	2,538	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			326.00000	350	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,735.00000	2,619	30.16	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	Call			309.00000	332	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,817.00000	2,700	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			234.00000	251	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,242.00000	3,120	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			461.00000	494	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,220.00000	2,112	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			354.00000	380	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,612.00000	2,498	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			373.00000	400	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,532.00000	2,419	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			318.00000	341	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,776.00000	2,659	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			284.00000	305	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,943.00000	2,824	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			511.00000	546	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,069.00000	1,965	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			688.00000	733	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,646.00000	1,552	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,211.00000	1,287	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			720.00000	656	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,116.00000	1,176	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			825.00000	744	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,078.00000	1,134	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			886.00000	802	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,136.00000	1,203	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			795.00000	721	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,476.00000	1,563	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			534.00000	481	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,414.00000	1,499	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			573.00000	517	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,295.00000	1,375	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			654.00000	594	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,604.00000	1,696	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			463.00000	415	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,539.00000	1,629	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			498.00000	447	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,414.00000	1,499	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			573.00000	517	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,638.00000	1,731	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			446.00000	399	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,572.00000	1,662	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			480.00000	431	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,507.00000	1,596	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			516.00000	464	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,445.00000	1,531	27.11	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	14.00	Put			553.00000	499	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,267.00000	1,346	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			675.00000	614	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,507.00000	1,596	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			516.00000	464	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,211.00000	1,287	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			720.00000	656	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,018.00000	1,075	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			976.00000	893	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,354.00000	1,436	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			612.00000	555	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,097.00000	1,155	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			855.00000	773	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.27870		15.14490		28.12	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,321.00000	1,378	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,326.00000	1,249	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,303.00000	1,359	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,358.00000	1,280	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,285.00000	1,340	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,390.00000	1,311	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,417.00000	1,476	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,173.00000	1,097	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,459.00000	1,527	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,114.00000	1,048	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,438.00000	1,501	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,143.00000	1,073	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,495.00000	1,579	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,050.00000	1,001	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,547.00000	1,633	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,002.00000	954	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,359.00000	1,417	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,264.00000	1,189	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,250.00000	1,303	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,456.00000	1,375	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,169.00000	1,218	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,624.00000	1,539	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,217.00000	1,268	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,522.00000	1,439	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,154.00000	1,201	28.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,659.00000	1,573	28.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,250.00000	1,303	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,456.00000	1,375	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,138.00000	1,186	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,693.00000	1,607	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,201.00000	1,251	28.50	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	15.50	Put			1,556.00000	1,472	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,378.00000	1,437	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,233.00000	1,159	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,655.00000	1,744	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			910.00000	865	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,627.00000	1,716	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			933.00000	887	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,683.00000	1,773	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			888.00000	844	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,340.00000	1,397	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,295.00000	1,219	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,109.00000	1,155	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,764.00000	1,676	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,521.00000	1,606	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,026.00000	977	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,477.00000	1,553	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,082.00000	1,024	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,438.00000	1,501	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,143.00000	1,073	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,397.00000	1,456	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,203.00000	1,128	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,459.00000	1,527	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,114.00000	1,048	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,268.00000	1,321	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,423.00000	1,343	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,233.00000	1,286	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,489.00000	1,407	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,768.00000	1,860	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			823.00000	782	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,711.00000	1,802	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			866.00000	823	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,600.00000	1,688	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			955.00000	909	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,886.00000	1,982	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			741.00000	703	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,826.00000	1,920	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			782.00000	742	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,711.00000	1,802	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			866.00000	823	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,917.00000	2,013	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			722.00000	684	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,856.00000	1,951	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			761.00000	722	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,797.00000	1,890	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			802.00000	761	27.33	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 14/09/2009 Currency Future	14.25	Call		1,739.00000	1,831	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		844.00000	802	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,574.00000	1,660	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		979.00000	932	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,268.00000	1,321	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,423.00000	1,343	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,071.00000	1,125	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,826.00000	1,746	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,233.00000	1,286	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,489.00000	1,407	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,109.00000	1,155	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,764.00000	1,676	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,071.00000	1,125	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,826.00000	1,746	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		1,034.00000	1,096	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,890.00000	1,817	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		999.00000	1,059	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,954.00000	1,880	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,359.00000	1,417	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,264.00000	1,189	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,185.00000	1,234	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,590.00000	1,505	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,123.00000	1,170	28.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,729.00000	1,641	28.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,185.00000	1,234	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,590.00000	1,505	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		1,090.00000	1,139	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,795.00000	1,711	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		1,053.00000	1,110	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,858.00000	1,781	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		1,017.00000	1,077	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,922.00000	1,848	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,655.00000	1,744	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		910.00000	865	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,417.00000	1,476	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,173.00000	1,097	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.91440	12.98590		27.67	206,630.40	16	5,904.00
€ / R On 16/03/2009 Currency Future	13.00	Call		503.00000	435	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		517.00000	521	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		417.00000	356	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		681.00000	692	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		433.00000	371	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		647.00000	656	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		401.00000	342	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.30	Put			715.00000	728	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			359.00000	305	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			823.00000	840	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			373.00000	317	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			787.00000	802	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			334.00000	282	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			898.00000	918	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			311.00000	262	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			975.00000	998	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			387.00000	329	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			751.00000	765	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			347.00000	293	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			861.00000	879	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			485.00000	418	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			549.00000	554	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			640.00000	563	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			354.00000	349	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			401.00000	342	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			715.00000	728	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			290.00000	242	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,054.00000	1,078	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			280.00000	232	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,094.00000	1,118	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			269.00000	223	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,134.00000	1,158	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			178.00000	142	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,592.00000	1,628	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			171.00000	137	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,635.00000	1,672	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			214.00000	174	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,378.00000	1,410	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			259.00000	214	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,173.00000	1,199	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			322.00000	272	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			937.00000	958	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			322.00000	272	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			937.00000	958	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			466.00000	402	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			581.00000	587	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			311.00000	262	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			975.00000	998	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			546.00000	473	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			460.00000	458	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			524.00000	454	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			488.00000	489	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.15	Call			214.00000	174	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,378.00000	1,410	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			159.00000	124	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,723.00000	1,760	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			116.00000	81	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,030.00000	2,066	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			231.00000	189	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,295.00000	1,324	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			240.00000	197	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,254.00000	1,282	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			940.00000	858	24.67	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			154.00000	143	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			568.00000	494	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			432.00000	430	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			749.00000	668	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			263.00000	254	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,021.00000	929	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			135.00000	114	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,021.00000	929	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			135.00000	114	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,062.00000	972	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			126.00000	107	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			980.00000	893	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			144.00000	128	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			840.00000	758	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			204.00000	194	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			873.00000	790	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			187.00000	176	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			778.00000	697	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			242.00000	233	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,188.00000	1,103	25.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			102.00000	89	25.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			906.00000	823	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			170.00000	159	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,103.00000	1,015	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			117.00000	101	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,542.00000	1,469	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			56.00000	54	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,451.00000	1,376	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			65.00000	61	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,362.00000	1,284	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			76.00000	69	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,274.00000	1,193	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			88.00000	79	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			873.00000	790	25.10	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	12.30	Put			187.00000	176	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,497.00000	1,422	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			61.00000	58	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,406.00000	1,330	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			71.00000	65	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,318.00000	1,238	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			82.00000	74	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,231.00000	1,148	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			95.00000	84	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,145.00000	1,059	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			109.00000	95	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,062.00000	972	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			126.00000	107	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,274.00000	1,193	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			88.00000	79	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			809.00000	727	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			223.00000	213	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			980.00000	893	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			144.00000	128	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			720.00000	641	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			284.00000	276	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			666.00000	588	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			330.00000	323	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			720.00000	641	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			284.00000	276	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			666.00000	588	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			330.00000	323	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			615.00000	539	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			379.00000	375	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			692.00000	614	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			307.00000	299	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,406.00000	1,330	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			71.00000	65	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,231.00000	1,148	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			95.00000	84	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			840.00000	758	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			204.00000	194	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			692.00000	614	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			307.00000	299	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			591.00000	516	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			405.00000	402	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			269.00000	223	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,134.00000	1,158	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			222.00000	181	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,337.00000	1,367	33.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.80	Call			591.00000	516	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			405.00000	402	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			300.00000	253	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,014.00000	1,038	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			191.00000	154	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,505.00000	1,540	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			334.00000	282	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			898.00000	918	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,588.00000	1,515	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			52.00000	51	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			105.00000	71	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,119.00000	2,157	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			60.00000	42	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,675.00000	2,728	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			38.00000	32	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,252.00000	3,317	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			19.00000	16	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,833.00000	3,901	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			568.00000	494	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			432.00000	430	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			147.00000	110	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,811.00000	1,846	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			82.00000	51	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,346.00000	2,387	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			49.00000	38	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,914.00000	2,974	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			29.00000	24	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,493.00000	3,559	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			56.00000	40	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,770.00000	2,826	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			27.00000	22	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,541.00000	3,608	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			11.00000	9	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,325.00000	4,394	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			4.00000	3	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,118.00000	5,189	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,682.00000	1,610	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			46.00000	45	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			75.00000	47	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,439.00000	2,482	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			39.00000	34	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,203.00000	3,269	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			16.00000	13	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,980.00000	4,049	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			6.00000	5	39.98	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	17.75	Put			4,770.00000	4,840	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,069.00000	1,993	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			33.00000	28	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			110.00000	76	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,074.00000	2,111	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			54.00000	40	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,818.00000	2,875	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			26.00000	21	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,590.00000	3,657	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			10.00000	8	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,374.00000	4,444	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,411.00000	2,334	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	19	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,634.00000	1,562	28.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			48.00000	48	28.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			154.00000	117	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,768.00000	1,803	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			71.00000	46	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,485.00000	2,531	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			15.00000	12	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,029.00000	4,098	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,851.00000	2,776	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			15.00000	12	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,097.00000	3,023	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			11.00000	9	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,313.00000	2,236	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			27.00000	21	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			140.00000	104	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,854.00000	1,889	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			65.00000	44	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,580.00000	2,629	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			34.00000	28	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,348.00000	3,414	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,196.00000	3,122	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			10.00000	8	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,411.00000	2,334	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	19	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			154.00000	117	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,768.00000	1,803	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,146.00000	3,073	38.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			10.00000	8	38.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,362.00000	2,285	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	20	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			68.00000	45	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,532.00000	2,580	35.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.25	Call			36.00000	30	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,300.00000	3,366	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,294.00000	3,222	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			8.00000	7	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,508.00000	2,432	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			22.00000	17	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,730.00000	1,657	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			44.00000	43	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			165.00000	132	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,679.00000	1,717	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			78.00000	48	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,393.00000	2,433	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			41.00000	35	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,155.00000	3,221	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,900.00000	2,825	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			14.00000	11	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,117.00000	2,041	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	27	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			222.00000	181	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,337.00000	1,367	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,802.00000	2,727	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			16.00000	12	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,020.00000	1,945	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			34.00000	30	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			206.00000	167	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,420.00000	1,453	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			51.00000	39	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,866.00000	2,925	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			24.00000	20	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,638.00000	3,706	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,703.00000	2,628	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			18.00000	14	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,923.00000	1,848	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			37.00000	34	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			191.00000	154	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,505.00000	1,540	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			95.00000	62	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,209.00000	2,248	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			48.00000	38	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,962.00000	3,023	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			22.00000	18	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,736.00000	3,803	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,998.00000	2,924	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			12.00000	10	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,215.00000	2,138	32.53	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	10.80	Put			29.00000	24	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			809.00000	727	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			223.00000	213	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			127.00000	92	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,941.00000	1,977	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			30.00000	25	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,444.00000	3,511	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,654.00000	2,579	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			19.00000	15	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,875.00000	1,800	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			39.00000	36	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			184.00000	148	34.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,548.00000	1,584	34.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			91.00000	58	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,255.00000	2,294	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			46.00000	37	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,010.00000	3,073	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			20.00000	17	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,784.00000	3,852	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,557.00000	2,481	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			21.00000	16	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,778.00000	1,705	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			42.00000	40	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			42.00000	36	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,106.00000	3,172	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			18.00000	15	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,882.00000	3,950	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,606.00000	2,530	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			20.00000	15	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,826.00000	1,752	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			40.00000	38	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			86.00000	55	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,301.00000	2,340	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			44.00000	37	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,058.00000	3,122	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,900.00000	2,825	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			14.00000	11	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,949.00000	2,875	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			13.00000	11	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,166.00000	2,090	32.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			30.00000	25	32.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			121.00000	86	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,985.00000	2,022	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			58.00000	41	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,722.00000	2,777	37.04	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	10.25	Call			2,752.00000	2,677	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			17.00000	13	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,972.00000	1,896	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			36.00000	32	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			199.00000	161	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,463.00000	1,496	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			100.00000	67	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,164.00000	2,202	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			49.00000	38	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,914.00000	2,974	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			23.00000	19	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,687.00000	3,754	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			14.00000	11	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,128.00000	4,197	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,117.00000	2,041	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	27	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			18.00000	15	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,882.00000	3,950	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			7.00000	6	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,671.00000	4,741	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			7.00000	6	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,621.00000	4,691	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,362.00000	2,285	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	20	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,588.00000	1,515	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			52.00000	51	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			485.00000	418	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			549.00000	554	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			68.00000	45	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,532.00000	2,580	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			14.00000	12	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,078.00000	4,147	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,459.00000	2,383	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			23.00000	18	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,682.00000	1,610	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			46.00000	45	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			75.00000	47	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,439.00000	2,482	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			39.00000	34	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,203.00000	3,269	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,491.00000	3,419	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			5.00000	4	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,703.00000	2,628	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			18.00000	14	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,188.00000	1,103	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Put			102.00000	89	25.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			48.00000	38	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,962.00000	3,023	38.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.14660		13.22900		28.00	144,612.60	11	2,797.00
€ / R On 12/06/2009 Currency Future	13.25	Call			912.00000	831	28.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			933.00000	934	28.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			823.00000	747	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,094.00000	1,100	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			840.00000	763	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,061.00000	1,066	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			771.00000	688	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,192.00000	1,191	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			751.00000	669	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,222.00000	1,222	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			771.00000	688	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,192.00000	1,191	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			713.00000	633	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,284.00000	1,286	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			677.00000	598	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,348.00000	1,351	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			791.00000	707	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,162.00000	1,160	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			751.00000	669	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,222.00000	1,222	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			894.00000	813	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			965.00000	966	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,032.00000	947	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			753.00000	750	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			807.00000	727	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,128.00000	1,130	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			659.00000	581	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,380.00000	1,384	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			641.00000	564	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,412.00000	1,418	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			608.00000	533	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,479.00000	1,486	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			448.00000	382	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,869.00000	1,886	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			435.00000	371	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,906.00000	1,924	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			530.00000	459	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,651.00000	1,663	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			592.00000	517	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,513.00000	1,521	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			695.00000	615	29.14	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	13.85	Put			1,316.00000	1,318	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			791.00000	707	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,162.00000	1,160	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			807.00000	727	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,128.00000	1,130	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			894.00000	813	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			965.00000	966	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			875.00000	796	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			996.00000	999	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			858.00000	779	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,029.00000	1,032	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			713.00000	633	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,284.00000	1,286	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			858.00000	779	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,029.00000	1,032	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			952.00000	868	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			873.00000	871	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			608.00000	533	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,479.00000	1,486	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			487.00000	419	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,758.00000	1,773	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			387.00000	327	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,058.00000	2,080	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			324.00000	269	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,295.00000	2,323	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			545.00000	473	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,616.00000	1,627	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			576.00000	502	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,547.00000	1,556	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,053.00000	967	27.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			724.00000	720	27.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			972.00000	887	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			843.00000	841	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,123.00000	1,030	26.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			644.00000	633	26.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,392.00000	1,290	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			463.00000	444	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,360.00000	1,259	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			481.00000	462	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,424.00000	1,322	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			445.00000	426	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,360.00000	1,259	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			481.00000	462	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,238.00000	1,138	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			559.00000	541	26.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.50	Call			1,268.00000	1,167	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			539.00000	521	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,180.00000	1,080	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			601.00000	584	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,557.00000	1,455	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			378.00000	359	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,298.00000	1,197	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			519.00000	501	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,456.00000	1,355	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			427.00000	408	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,523.00000	1,421	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			394.00000	375	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,489.00000	1,388	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			410.00000	391	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,807.00000	1,705	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			278.00000	259	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,733.00000	1,632	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			304.00000	285	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,661.00000	1,560	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			332.00000	313	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,591.00000	1,490	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			362.00000	343	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,329.00000	1,228	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			500.00000	481	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,770.00000	1,668	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			291.00000	272	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,697.00000	1,595	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			318.00000	299	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,626.00000	1,524	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			347.00000	328	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,238.00000	1,138	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			559.00000	541	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,523.00000	1,421	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			394.00000	375	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,209.00000	1,109	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			580.00000	562	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,151.00000	1,052	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			622.00000	605	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,557.00000	1,455	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			378.00000	359	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,489.00000	1,388	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			410.00000	391	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,074.00000	987	27.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			695.00000	691	27.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,844.00000	1,743	26.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.65	Put			265.00000	246	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,697.00000	1,595	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			318.00000	299	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,180.00000	1,080	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			601.00000	584	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			992.00000	907	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			813.00000	810	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,074.00000	987	27.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			695.00000	691	27.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,209.00000	1,109	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			580.00000	562	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,096.00000	1,008	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			667.00000	661	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,392.00000	1,290	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			463.00000	444	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,329.00000	1,228	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			500.00000	481	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,096.00000	1,008	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			667.00000	661	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,053.00000	967	27.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			724.00000	720	27.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,012.00000	927	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			783.00000	781	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			992.00000	907	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			813.00000	810	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			732.00000	651	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,253.00000	1,254	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			932.00000	849	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			903.00000	903	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			677.00000	598	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,348.00000	1,351	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			560.00000	488	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,581.00000	1,591	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			501.00000	432	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,722.00000	1,736	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			474.00000	407	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,795.00000	1,810	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			423.00000	359	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,944.00000	1,963	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			399.00000	337	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,020.00000	2,041	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			376.00000	317	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,097.00000	2,120	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			354.00000	297	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,175.00000	2,200	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.40	Call			516.00000	446	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,687.00000	1,699	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			461.00000	394	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,832.00000	1,848	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			545.00000	473	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,616.00000	1,627	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			516.00000	446	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,687.00000	1,699	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			461.00000	394	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,832.00000	1,848	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			411.00000	348	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,982.00000	2,002	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			365.00000	307	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,136.00000	2,160	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			344.00000	288	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,215.00000	2,241	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			305.00000	252	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,376.00000	2,406	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			287.00000	236	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,458.00000	2,489	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			270.00000	221	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,541.00000	2,574	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			254.00000	206	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,625.00000	2,660	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			411.00000	348	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,982.00000	2,002	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			387.00000	327	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,058.00000	2,080	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			305.00000	252	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,376.00000	2,406	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			625.00000	548	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,446.00000	1,452	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			972.00000	887	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			843.00000	841	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			625.00000	548	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,446.00000	1,452	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			592.00000	517	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,513.00000	1,521	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			952.00000	868	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			873.00000	871	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			576.00000	502	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,547.00000	1,556	29.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.36590		13.45380		27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,214.00000	1,117	27.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,211.00000	1,201	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.70	Call			1,125.00000	1,031	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,371.00000	1,366	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,108.00000	1,015	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,404.00000	1,400	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,142.00000	1,048	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,338.00000	1,332	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,060.00000	960	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,506.00000	1,495	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,060.00000	960	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,506.00000	1,495	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,040.00000	941	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,536.00000	1,525	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,075.00000	980	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,472.00000	1,464	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,020.00000	922	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,567.00000	1,557	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			982.00000	886	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,628.00000	1,620	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,092.00000	1,000	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,438.00000	1,434	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,196.00000	1,099	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,242.00000	1,233	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,354.00000	1,253	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,000.00000	987	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			945.00000	850	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,691.00000	1,684	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			732.00000	646	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,128.00000	2,130	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,092.00000	1,000	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,438.00000	1,434	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			982.00000	886	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,628.00000	1,620	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			909.00000	815	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,756.00000	1,749	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			875.00000	782	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,821.00000	1,816	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			841.00000	750	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,887.00000	1,884	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			809.00000	719	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,955.00000	1,953	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,160.00000	1,065	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,306.00000	1,299	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			909.00000	815	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,756.00000	1,749	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			875.00000	782	28.63	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	14.40	Put			1,821.00000	1,816	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,313.00000	1,212	27.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,060.00000	1,046	27.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,273.00000	1,173	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,119.00000	1,107	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,233.00000	1,135	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,180.00000	1,169	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,567.00000	1,451	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			813.00000	785	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,512.00000	1,396	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			858.00000	830	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,458.00000	1,343	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			904.00000	877	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,405.00000	1,291	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			952.00000	925	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,273.00000	1,173	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,119.00000	1,107	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,160.00000	1,065	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,306.00000	1,299	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,178.00000	1,082	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,274.00000	1,266	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,001.00000	904	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,597.00000	1,588	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			964.00000	868	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,660.00000	1,652	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			927.00000	832	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,723.00000	1,717	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,233.00000	1,135	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,180.00000	1,169	27.78	0.00	0	0.00
ALBI On 05/02/2009 Index Future			293.85000		293.98200		0.00	1,483,942,500.00	505	0.00
ALBI On 07/05/2009 Index Future			303.29800		301.52700		0.00	1,258,686,700.00	415	465.00
ALBI On 06/08/2009 Index Future			310.74400		308.71600		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.31600		124.35100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.08600		127.54200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.23000		130.67200		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			295.78200		295.93000		0.00	248,456,880.00	84	0.00
GOVI On 07/05/2009 jGovi			305.28500		303.52600		0.00	244,228,000.00	80	186.00
GOVI On 06/08/2009 jGovi			312.78000		310.97500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			334.36500		335.40000		0.00	6,687,300.00	2	0.00
ILBI On 07/05/2009 Index Future			345.24900		345.24900		0.00	6,904,980.00	2	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J153 On 31/08/2010 jSwap				9.14300	9.31700		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.50500	8.59600		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap				7.67500	7.75600		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.30400	8.40500		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.48200	8.56500		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.28900	8.36900		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap				8.20900	8.28600		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar				10.70800	10.77900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra				10.75500	10.75500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra				8.85000	9.16300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra				7.49800	7.79200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra				7.10400	7.33000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote				8.18900	8.18900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote				7.58900	7.80800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote				7.45900	7.65200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote				8.20800	8.20800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote				7.94300	8.05800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote				7.90900	8.00500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote				8.21300	8.21300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote				8.03500	8.10900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote				7.99500	8.05800		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod				11.30200	11.30700		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod				11.05500	11.08500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod				10.77400	10.83000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod				10.87400	10.90700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod				10.56700	10.59500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future				283.49000	283.55100		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
OTH1 On 07/05/2009 Index Future			292.63100		290.82800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			299.81600		297.96600		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.92500		6.91200		3.00	585,745,962.90	5,110	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,598.00000	4,578	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			5.84200		6.03700		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,105.00000	4,360	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.56200		4.80600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,140.00000	5,403	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,389.00000	5,652	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			2.65900		2.98000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,905.00000	3,175	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			3.00000	1	1.24	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.47000		7.45800		12.40	2,128,505,184.00	15,600	0.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,731.00000	4,657	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Put			0.00000	0	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,603.00000	7,530	12.80	9,036,000,000.00	1,200	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	13.00	0.00	850	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,753.00000	11,680	13.10	14,016,000,000.00	1,200	0.00
R157 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,418.00000	14,345	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			10,390.00000	10,317	13.00	0.00	0	0.00
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			7.19800		7.30200		12.40	1,325,410,472.50	9,910	11,196.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,143.00000	3,444	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,454.00000	3,133	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,424.00000	1,595	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,319.00000	5,869	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,140.00000	10,685	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			505.00000	429	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.10100		7.21100		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,335.00000	12,859	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,221.00000	1,108	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.03800		7.15500		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			6,682.00000	7,053	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,778.00000	4,496	12.55	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.94500		7.93900		24.77	341,662,844.80	2,720	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 05/02/2009 Bond Future	9.25	Call			13,405.00000	13,338	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.75000		7.85100		26.15	28,657,670.80	220	8,738.00
R186 On 07/05/2009 Bond Future	8.00	Call			7,625.00000	8,245	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,976.00000	5,460	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,671.00000	1,874	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,216.00000	17,282	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,239.00000	15,113	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,320.00000	2,057	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.69800		7.80200		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,313.00000	18,146	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,939.00000	4,604	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.66200		7.77000		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,067.00000	11,669	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,119.00000	13,513	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,545.00000	20,383	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,912.00000	6,542	28.72	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			9.30500		10.91100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			105.00000	74	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			113.00000	0	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.51500		11.61900		0.38	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			21.00000	24	0.38	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			204.00000	176	0.38	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.59500		7.57800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,691.00000	7,609	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			7.24600		7.38100		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,682.00000	9,255	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			331.00000	267	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.10800		7.25100		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,582.00000	10,123	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			944.00000	831	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			6.99600		7.14800		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			5,313.00000	5,697	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,779.00000	3,493	11.92	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.90500		7.88800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,070.00000	7,964	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			7.66300		7.75500		17.63	0.00	0	43.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,432.00000	8,880	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,095.00000	973	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/08/2009 Bond Future			7.57700		7.67300		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			11,025.00000	11,468	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,981.00000	1,839	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.51900		7.62000		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			6,213.00000	6,516	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,931.00000	6,630	18.06	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.91500		7.90900		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,591.00000	8,550	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			7.68800		7.79000		19.31	0.00	0	8.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,011.00000	9,551	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,264.00000	1,113	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.61500		7.72100		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			11,829.00000	12,364	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,275.00000	2,101	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.56200		7.67300		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			6,742.00000	7,108	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,885.00000	7,519	19.99	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.59500		7.59700		0.00	234,340,610.40	2,340	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,412.00000	6,420	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			7.22200		7.37900		10.87	179,047,647.50	1,730	1,766.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,497.00000	7,032	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			397.00000	316	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.06300		7.23100		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			8,023.00000	8,549	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			780.00000	673	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			6.92900		7.10800		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,445.00000	4,820	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,048.00000	2,777	10.40	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.07000		8.05900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			7,769.00000	7,693	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			7.87600		7.95700		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,463.00000	8,874	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,636.00000	1,488	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.81500		7.90000		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,419.00000	11,838	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,779.00000	2,617	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.77400		7.86100		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			6,468.00000	6,744	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 05/11/2009 Bond Future	7.50	Put			8,938.00000	8,626	22.29	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.06500		8.18700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			3,850.00000	4,714	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			8.01600		8.10300		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			6,870.00000	7,272	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,473.00000	2,261	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.97700		8.06400		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,001.00000	11,427	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,210.00000	3,027	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.00200		8.08600		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			6,764.00000	7,040	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,112.00000	8,809	24.81	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.65500		7.64900		0.00	122,558,013.20	1,420	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			11,850.00000	11,791	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			7.48600		7.57700		34.24	122,809,168.60	1,420	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,971.00000	14,728	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,421.00000	1,258	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.44100		7.53400		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			15,142.00000	15,828	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,154.00000	3,894	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.41000		7.50400		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			9,804.00000	10,295	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,437.00000	11,968	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			8,722.00000	9,176	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,071.00000	13,566	36.53	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			291.98400		292.12700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			301.36100		299.62500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			308.76000		306.97800		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.52820		6.50010		27.30	0.00	0	8,174.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			234.00000	246	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			234.00000	218	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			216.00000	227	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			266.00000	249	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			199.00000	209	28.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			299.00000	281	28.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			184.00000	194	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			334.00000	315	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			171.00000	179	29.71	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	6.70	Put			371.00000	351	29.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			158.00000	166	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			408.00000	388	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			184.00000	194	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			334.00000	315	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			171.00000	179	29.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			371.00000	351	29.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			137.00000	144	31.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			487.00000	465	31.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			147.00000	154	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			447.00000	426	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			115.00000	120	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			564.00000	542	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			127.00000	134	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			527.00000	505	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			115.00000	120	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			564.00000	542	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			147.00000	154	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			447.00000	426	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			199.00000	209	28.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			299.00000	281	28.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			103.00000	108	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			603.00000	580	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			92.00000	96	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			642.00000	618	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			127.00000	134	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			527.00000	505	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			20.00000	21	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,170.00000	1,143	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			13.00000	14	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,313.00000	1,286	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			30.00000	32	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,030.00000	1,004	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			51.00000	53	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			851.00000	825	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			73.00000	77	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			723.00000	698	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			82.00000	86	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			682.00000	658	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			254.00000	267	26.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			204.00000	189	26.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			300.00000	315	25.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			149.00000	137	25.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			356.00000	374	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			106.00000	95	24.63	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	6.55	Call			216.00000	227	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			266.00000	249	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			326.00000	343	24.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			126.00000	114	24.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			275.00000	289	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			175.00000	161	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			254.00000	267	26.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			204.00000	189	26.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			92.00000	96	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			642.00000	618	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			388.00000	407	24.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			88.00000	78	24.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			275.00000	289	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			175.00000	161	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			73.00000	77	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			723.00000	698	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			65.00000	68	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			765.00000	740	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			51.00000	53	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			851.00000	825	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			40.00000	42	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			939.00000	913	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			57.00000	60	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			807.00000	782	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			45.00000	47	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			895.00000	869	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			459.00000	480	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			59.00000	52	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			388.00000	407	24.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			88.00000	78	24.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			626.00000	650	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			26.00000	22	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			540.00000	562	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			40.00000	34	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			582.00000	606	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			32.00000	27	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			499.00000	520	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			48.00000	42	23.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			422.00000	442	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			72.00000	64	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			422.00000	442	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			72.00000	64	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			65.00000	68	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			765.00000	740	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			40.00000	42	32.15	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	Put			939.00000	913	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			35.00000	37	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			985.00000	958	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			27.00000	28	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,077.00000	1,050	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			23.00000	24	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,123.00000	1,096	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			18.00000	19	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,218.00000	1,190	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			10.00000	10	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,410.00000	1,382	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			10.00000	10	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,410.00000	1,382	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			7.00000	8	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,507.00000	1,479	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			5.00000	6	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,605.00000	1,577	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			4.00000	4	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,704.00000	1,676	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			15.00000	16	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,265.00000	1,238	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			11.00000	12	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,361.00000	1,334	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			9.00000	9	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,458.00000	1,431	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			6.00000	7	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,556.00000	1,528	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			82.00000	86	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			682.00000	658	32.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.62070		6.59590		26.76	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			415.00000	426	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			419.00000	406	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			397.00000	408	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			451.00000	437	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			380.00000	390	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			484.00000	470	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			364.00000	374	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			518.00000	503	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			348.00000	358	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			553.00000	538	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			334.00000	344	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			588.00000	573	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			308.00000	317	29.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			662.00000	646	29.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			308.00000	317	29.02	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	6.95	Put			662.00000	646	29.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			321.00000	330	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			625.00000	609	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			334.00000	344	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			588.00000	573	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			279.00000	287	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			733.00000	717	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			296.00000	304	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			700.00000	683	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			321.00000	330	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			625.00000	609	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			348.00000	358	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			553.00000	538	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			380.00000	390	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			484.00000	470	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			264.00000	271	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			768.00000	751	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			249.00000	256	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			803.00000	786	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			279.00000	287	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			733.00000	717	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			249.00000	256	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			803.00000	786	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			111.00000	114	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,315.00000	1,294	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			97.00000	100	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,401.00000	1,379	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			143.00000	148	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,148.00000	1,127	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			184.00000	190	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			988.00000	969	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			221.00000	228	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			875.00000	857	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			235.00000	242	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			839.00000	821	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			433.00000	445	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			387.00000	375	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			473.00000	486	25.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			327.00000	315	25.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			493.00000	507	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			297.00000	286	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			397.00000	408	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			451.00000	437	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			493.00000	507	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			297.00000	286	25.26	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	6.50	Call			453.00000	465	26.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			357.00000	345	26.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			541.00000	555	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			245.00000	235	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			235.00000	242	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			839.00000	821	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			208.00000	215	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			912.00000	894	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			184.00000	190	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			988.00000	969	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			163.00000	168	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,067.00000	1,047	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			196.00000	202	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			950.00000	931	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			173.00000	179	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,027.00000	1,008	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			595.00000	611	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			199.00000	190	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			732.00000	750	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			136.00000	129	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			661.00000	678	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			165.00000	157	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			595.00000	611	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			199.00000	190	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			541.00000	555	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			245.00000	235	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			696.00000	713	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			150.00000	143	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			628.00000	644	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			182.00000	173	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			567.00000	582	24.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			221.00000	212	24.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			516.00000	531	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			271.00000	260	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			628.00000	644	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			182.00000	173	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			153.00000	158	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,107.00000	1,087	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			135.00000	139	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,189.00000	1,168	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			208.00000	215	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			912.00000	894	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			126.00000	130	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,230.00000	1,210	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			126.00000	130	29.35	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	7.70	Put		1,230.00000	1,210	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		111.00000	114	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,315.00000	1,294	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		97.00000	100	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,401.00000	1,379	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		84.00000	87	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,489.00000	1,467	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		74.00000	76	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,578.00000	1,555	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		64.00000	66	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,668.00000	1,646	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		56.00000	58	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,760.00000	1,737	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		64.00000	66	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,668.00000	1,646	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		153.00000	158	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,107.00000	1,087	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		473.00000	486	25.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		327.00000	315	25.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		433.00000	445	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		387.00000	375	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.70230	6.68290		26.60	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		543.00000	553	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		560.00000	551	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		526.00000	536	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		593.00000	583	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		509.00000	519	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		626.00000	616	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		493.00000	502	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		660.00000	650	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		478.00000	487	27.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		695.00000	684	27.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		463.00000	472	27.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		730.00000	719	27.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		435.00000	444	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		802.00000	791	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		449.00000	457	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		766.00000	755	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		463.00000	472	27.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		730.00000	719	27.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		435.00000	444	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		802.00000	791	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		405.00000	413	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		872.00000	861	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		422.00000	431	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.10	Put			840.00000	828	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			422.00000	431	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			840.00000	828	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			619.00000	630	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			436.00000	428	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			581.00000	592	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			498.00000	489	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			543.00000	553	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			560.00000	551	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			389.00000	396	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			906.00000	894	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			357.00000	364	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			974.00000	962	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			638.00000	650	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			405.00000	398	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			599.00000	610	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			466.00000	458	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			562.00000	572	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			529.00000	520	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			405.00000	413	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			872.00000	861	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			372.00000	380	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			940.00000	928	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			681.00000	693	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			348.00000	341	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			638.00000	650	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			405.00000	398	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			562.00000	572	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			529.00000	520	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			509.00000	519	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			626.00000	616	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			357.00000	364	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			974.00000	962	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			327.00000	334	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,045.00000	1,032	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			478.00000	487	27.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			695.00000	684	27.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			389.00000	396	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			906.00000	894	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			327.00000	334	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,045.00000	1,032	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			300.00000	306	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,117.00000	1,104	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			342.00000	349	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,009.00000	997	28.49	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	7.45	Call			313.00000	320	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,081.00000	1,068	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			287.00000	293	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,154.00000	1,141	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			704.00000	717	24.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			321.00000	314	24.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			659.00000	671	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			376.00000	368	24.88	0.00	0	0.00

Total for Derivatives:								31,635,527,356.10	71,109	408,083.00
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Grand Total:								31,635,527,356.10	71,109	408,083.00
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