

Daily MTM Report

Daily summary for 09/02/2009

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			17.36700		17.27500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.53500		6.82000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.54000		7.64000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.06500		8.15000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.32400		10.39700			0.00	0	0.00
R201 On 21/12/2014 Bond			7.44500		7.68000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.97000		8.12000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.99000		8.12000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.43000		7.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.18000		8.31000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.31500		8.44800			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				7.84000	7.92000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.66510		9.80630		28.08	154,776,911.40	16,014	180,712.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			350.00000	283	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			344.00000	418	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			252.00000	201	31.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			546.00000	636	31.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			252.00000	201	31.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			546.00000	636	31.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			214.00000	169	32.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			658.00000	754	32.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			183.00000	142	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			776.00000	877	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			266.00000	213	30.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			510.00000	598	30.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			14.00000	9	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,507.00000	2,644	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			331.00000	267	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			375.00000	452	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			226.00000	179	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			620.00000	714	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			226.00000	179	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			620.00000	714	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			173.00000	135	33.36	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			817.00000	920	33.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			203.00000	160	32.41	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			697.00000	795	32.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			165.00000	127	33.68	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			858.00000	962	33.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			111.00000	83	36.23	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,205.00000	1,318	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			370.00000	300	28.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			313.00000	385	28.45	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			93.00000	69	37.51	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,387.00000	1,503	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			239.00000	190	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			582.00000	675	31.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.60	Call			149.00000	114	34.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			942.00000	1,049	34.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			192.00000	151	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			736.00000	836	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			239.00000	190	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			582.00000	675	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			102.00000	76	36.87	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,295.00000	1,410	36.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			313.00000	252	29.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			407.00000	487	29.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			331.00000	267	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			375.00000	452	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			437.00000	359	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			231.00000	293	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			491.00000	404	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			185.00000	239	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			464.00000	381	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			207.00000	266	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			437.00000	359	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			231.00000	293	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			413.00000	338	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			257.00000	323	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			281.00000	225	30.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			474.00000	560	30.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			183.00000	142	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			776.00000	877	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			192.00000	151	32.73	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			736.00000	836	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			149.00000	114	34.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			942.00000	1,049	34.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			156.00000	121	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			900.00000	1,006	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			135.00000	103	34.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,028.00000	1,138	34.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			266.00000	213	30.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			510.00000	598	30.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			117.00000	88	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,160.00000	1,273	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			106.00000	79	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,250.00000	1,364	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			141.00000	108	34.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			985.00000	1,093	34.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			128.00000	97	35.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,072.00000	1,182	35.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			203.00000	160	32.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.30	Put			697.00000	795	32.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			60.00000	43	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,653.00000	1,777	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			55.00000	39	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,699.00000	1,824	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			44.00000	31	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,837.00000	1,965	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,907.00000	1,766	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	1	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			621.00000	519	25.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			115.00000	154	25.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			391.00000	319	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			284.00000	354	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			554.00000	459	26.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			147.00000	194	26.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			694.00000	585	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			87.00000	120	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,077.00000	947	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			21.00000	31	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,031.00000	902	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			25.00000	37	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,218.00000	1,084	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			12.00000	19	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,218.00000	1,084	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			12.00000	19	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,266.00000	1,131	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			10.00000	16	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,412.00000	1,274	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			5.00000	9	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,363.00000	1,226	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			7.00000	11	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,315.00000	1,178	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			8.00000	13	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,510.00000	1,371	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	6	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,266.00000	1,131	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			10.00000	16	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,757.00000	1,617	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	2	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,658.00000	1,518	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	3	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,559.00000	1,420	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			3.00000	5	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,461.00000	1,322	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	7	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,171.00000	1,038	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			15.00000	22	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			986.00000	858	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			29.00000	43	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,461.00000	1,322	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	7	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,363.00000	1,226	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			7.00000	11	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			986.00000	858	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			29.00000	43	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			897.00000	773	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			40.00000	58	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,807.00000	1,667	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	1	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,708.00000	1,567	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	2	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,608.00000	1,469	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	4	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,124.00000	992	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			18.00000	27	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,708.00000	1,567	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	2	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,608.00000	1,469	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	4	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,124.00000	992	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			18.00000	27	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,031.00000	902	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			25.00000	37	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			941.00000	815	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			34.00000	50	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,757.00000	1,617	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	2	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,658.00000	1,518	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	3	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,171.00000	1,038	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			15.00000	22	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,510.00000	1,371	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	6	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			853.00000	732	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			47.00000	67	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			771.00000	656	25.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			65.00000	91	25.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			694.00000	585	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			87.00000	120	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			771.00000	656	25.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Put			65.00000	91	25.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			554.00000	459	26.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			147.00000	194	26.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			391.00000	319	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			284.00000	354	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			941.00000	815	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			34.00000	50	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			621.00000	519	25.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			115.00000	154	25.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			350.00000	283	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			344.00000	418	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			313.00000	252	29.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			407.00000	487	29.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			587.00000	488	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			130.00000	173	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			522.00000	431	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			165.00000	216	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			296.00000	238	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			440.00000	523	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			156.00000	121	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			900.00000	1,006	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			141.00000	108	34.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			985.00000	1,093	34.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			97.00000	72	37.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,341.00000	1,457	37.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			87.00000	63	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,430.00000	1,548	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			122.00000	92	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,116.00000	1,227	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			111.00000	83	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,205.00000	1,318	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			122.00000	92	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,116.00000	1,227	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			80.00000	59	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,474.00000	1,594	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			69.00000	50	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,563.00000	1,685	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			69.00000	50	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,563.00000	1,685	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			51.00000	36	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,745.00000	1,871	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			37.00000	26	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,931.00000	2,061	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			32.00000	22	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,025.00000	2,157	37.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.90	Call			27.00000	18	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,121.00000	2,253	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			23.00000	15	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,216.00000	2,350	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			97.00000	72	37.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,341.00000	1,457	37.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			87.00000	63	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,430.00000	1,548	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			75.00000	54	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,518.00000	1,639	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			64.00000	46	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,608.00000	1,731	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			47.00000	33	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,791.00000	1,918	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			40.00000	28	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,884.00000	2,013	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			34.00000	24	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,978.00000	2,109	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			29.00000	20	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,073.00000	2,205	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			32.00000	22	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,025.00000	2,157	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			93.00000	69	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,387.00000	1,503	37.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			117.00000	88	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,160.00000	1,273	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			296.00000	238	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			440.00000	523	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			464.00000	381	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			207.00000	266	26.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			657.00000	551	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			100.00000	136	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			522.00000	431	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			165.00000	216	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			732.00000	620	25.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			76.00000	104	25.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			587.00000	488	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			130.00000	173	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			413.00000	338	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			257.00000	323	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.82660		9.98400		27.98	11,988,452.00	1,220	8,473.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			635.00000	568	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			651.00000	741	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			534.00000	477	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			850.00000	951	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.45	Call			487.00000	434	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			953.00000	1,058	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			451.00000	402	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,017.00000	1,126	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			549.00000	491	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			815.00000	914	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			565.00000	505	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			781.00000	878	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			519.00000	464	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			885.00000	987	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			505.00000	451	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			921.00000	1,025	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			418.00000	372	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,084.00000	1,196	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			418.00000	372	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,084.00000	1,196	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			534.00000	477	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			850.00000	951	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			599.00000	535	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			715.00000	809	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			733.00000	659	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			499.00000	583	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			754.00000	679	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			470.00000	553	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			712.00000	640	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			528.00000	614	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			693.00000	621	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			559.00000	644	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			616.00000	551	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			682.00000	774	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			616.00000	551	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			682.00000	774	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			581.00000	520	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			747.00000	843	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			519.00000	464	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			885.00000	987	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			435.00000	387	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,051.00000	1,161	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			435.00000	387	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,051.00000	1,161	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			469.00000	418	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			985.00000	1,092	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			451.00000	402	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,017.00000	1,126	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			372.00000	331	29.97	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			1,188.00000	1,304	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			402.00000	358	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,118.00000	1,231	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			344.00000	305	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,260.00000	1,379	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			305.00000	270	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,371.00000	1,493	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			281.00000	248	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,447.00000	1,572	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			358.00000	318	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,224.00000	1,341	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			372.00000	331	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,188.00000	1,304	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			330.00000	293	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,296.00000	1,416	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			505.00000	451	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			921.00000	1,025	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			237.00000	210	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,603.00000	1,733	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			183.00000	161	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,849.00000	1,985	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			175.00000	154	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,891.00000	2,028	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			153.00000	135	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,019.00000	2,158	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			269.00000	238	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,485.00000	1,611	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			358.00000	318	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,224.00000	1,341	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			654.00000	585	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			620.00000	708	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			852.00000	765	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			368.00000	438	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			674.00000	602	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			590.00000	676	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			801.00000	720	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			417.00000	494	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			712.00000	640	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			528.00000	614	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			905.00000	812	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			321.00000	385	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,217.00000	1,104	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			183.00000	227	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,217.00000	1,104	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			183.00000	227	25.80	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			1,332.00000	1,213	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			148.00000	187	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,371.00000	1,251	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			137.00000	174	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,411.00000	1,289	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			127.00000	162	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,493.00000	1,367	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			109.00000	140	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,452.00000	1,328	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			118.00000	151	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,619.00000	1,488	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			85.00000	112	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,452.00000	1,328	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			118.00000	151	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,293.00000	1,176	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			159.00000	200	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,794.00000	1,657	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			60.00000	81	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,706.00000	1,572	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			72.00000	95	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,535.00000	1,407	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			101.00000	130	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,143.00000	1,034	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			209.00000	258	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,072.00000	968	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			238.00000	291	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,750.00000	1,614	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			66.00000	88	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,663.00000	1,530	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			79.00000	103	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,577.00000	1,447	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			93.00000	121	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,254.00000	1,140	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			170.00000	213	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,180.00000	1,069	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			196.00000	242	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,107.00000	1,001	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			223.00000	274	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,975.00000	1,833	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			41.00000	57	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,884.00000	1,744	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			50.00000	68	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,535.00000	1,407	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			101.00000	130	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,619.00000	1,488	25.80	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			85.00000	112	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,839.00000	1,701	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			55.00000	74	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,663.00000	1,530	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			79.00000	103	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,254.00000	1,140	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			170.00000	213	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,493.00000	1,367	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			109.00000	140	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,411.00000	1,289	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			127.00000	162	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,332.00000	1,213	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			148.00000	187	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,107.00000	1,001	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			223.00000	274	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,037.00000	935	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			253.00000	308	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			970.00000	872	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			286.00000	346	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,037.00000	935	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			253.00000	308	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			754.00000	679	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			470.00000	553	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			801.00000	720	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			417.00000	494	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			970.00000	872	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			286.00000	346	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			599.00000	535	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			715.00000	809	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			905.00000	812	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			321.00000	385	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			674.00000	602	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			590.00000	676	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			826.00000	742	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			392.00000	466	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			777.00000	699	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			443.00000	523	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			581.00000	520	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			747.00000	843	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			387.00000	344	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,153.00000	1,268	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			281.00000	248	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,447.00000	1,572	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			258.00000	228	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,524.00000	1,652	29.97	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			317.00000	281	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,333.00000	1,455	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			292.00000	259	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,408.00000	1,532	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			344.00000	305	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,260.00000	1,379	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			292.00000	259	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,408.00000	1,532	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			248.00000	219	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,564.00000	1,692	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			228.00000	201	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,644.00000	1,774	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			209.00000	184	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,725.00000	1,857	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			191.00000	169	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,807.00000	1,942	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			218.00000	192	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,684.00000	1,816	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			200.00000	176	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,766.00000	1,900	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			168.00000	147	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,934.00000	2,071	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			140.00000	123	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,106.00000	2,246	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			128.00000	112	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,194.00000	2,335	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			116.00000	102	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,282.00000	2,426	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			106.00000	93	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,372.00000	2,516	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			160.00000	141	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,976.00000	2,114	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			147.00000	129	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,063.00000	2,202	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			134.00000	117	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,150.00000	2,291	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			122.00000	107	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,238.00000	2,380	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			200.00000	176	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,766.00000	1,900	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			128.00000	112	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,194.00000	2,335	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			565.00000	505	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			781.00000	878	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			248.00000	219	29.97	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			1,564.00000	1,692	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			228.00000	201	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,644.00000	1,774	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			305.00000	270	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,371.00000	1,493	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			237.00000	210	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,603.00000	1,733	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			654.00000	585	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			620.00000	708	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			777.00000	699	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			443.00000	523	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			693.00000	621	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			559.00000	644	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			937.00000	842	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			303.00000	365	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			878.00000	788	26.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			344.00000	411	26.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			826.00000	742	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			392.00000	466	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.97030		10.14790		27.47	1,994,060.00	200	260.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			859.00000	775	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			861.00000	954	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			757.00000	682	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,059.00000	1,162	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			703.00000	632	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,155.00000	1,262	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			648.00000	582	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,250.00000	1,361	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			684.00000	615	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,186.00000	1,295	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			773.00000	696	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,025.00000	1,126	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			722.00000	650	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,124.00000	1,230	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			703.00000	632	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,155.00000	1,262	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			613.00000	550	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,315.00000	1,429	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			613.00000	550	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,315.00000	1,429	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			741.00000	668	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,094.00000	1,198	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			722.00000	650	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,124.00000	1,230	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			806.00000	726	28.33	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	10.30	Put			958.00000	1,056	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			841.00000	758	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			893.00000	988	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			937.00000	846	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			739.00000	826	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			975.00000	885	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			677.00000	765	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			956.00000	865	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			708.00000	795	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			917.00000	827	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			770.00000	857	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			475.00000	423	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,627.00000	1,753	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			995.00000	905	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			647.00000	735	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			956.00000	865	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			708.00000	795	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			878.00000	792	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			830.00000	922	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,083.00000	983	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			535.00000	613	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,037.00000	943	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			590.00000	673	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			995.00000	905	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			647.00000	735	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			806.00000	726	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			958.00000	1,056	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			773.00000	696	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,025.00000	1,126	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,106.00000	1,004	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			508.00000	583	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,060.00000	963	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			562.00000	642	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,016.00000	924	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			618.00000	704	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			898.00000	809	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			800.00000	889	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			823.00000	742	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			925.00000	1,022	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			789.00000	711	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			991.00000	1,091	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,130.00000	1,025	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			483.00000	555	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,037.00000	943	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			590.00000	673	26.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call			841.00000	758	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			893.00000	988	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			878.00000	792	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			830.00000	922	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			666.00000	598	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,218.00000	1,328	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			630.00000	565	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,282.00000	1,395	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			596.00000	534	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,348.00000	1,464	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			564.00000	504	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,416.00000	1,534	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			859.00000	775	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			861.00000	954	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			789.00000	711	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			991.00000	1,091	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			580.00000	519	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,382.00000	1,499	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			548.00000	490	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,450.00000	1,570	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			518.00000	462	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,520.00000	1,642	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			630.00000	565	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,282.00000	1,395	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			548.00000	490	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,450.00000	1,570	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			489.00000	436	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,591.00000	1,716	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			596.00000	534	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,348.00000	1,464	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			533.00000	476	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,485.00000	1,606	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.08980		10.27880		27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,028.00000	938	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,049.00000	1,148	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			927.00000	845	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,248.00000	1,355	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			881.00000	803	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,352.00000	1,463	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			838.00000	764	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,459.00000	1,574	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			866.00000	790	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,387.00000	1,500	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			942.00000	860	28.48	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,214.00000	1,320	28.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.70	Call			896.00000	817	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,317.00000	1,427	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			811.00000	740	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,532.00000	1,650	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			911.00000	831	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,282.00000	1,391	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			866.00000	790	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,387.00000	1,500	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			975.00000	890	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,147.00000	1,250	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,116.00000	1,024	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			888.00000	984	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,136.00000	1,042	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			857.00000	952	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,098.00000	1,007	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			919.00000	1,017	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,098.00000	1,007	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			919.00000	1,017	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,010.00000	921	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,081.00000	1,181	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			959.00000	874	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,180.00000	1,285	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			549.00000	501	32.46	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,570.00000	2,711	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			452.00000	411	33.75	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,173.00000	3,321	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,175.00000	1,079	26.86	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			796.00000	889	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			773.00000	705	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,644.00000	1,765	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			785.00000	716	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,607.00000	1,727	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			737.00000	673	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,759.00000	1,883	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			761.00000	694	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,682.00000	1,804	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			549.00000	501	32.46	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,570.00000	2,711	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			673.00000	614	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,994.00000	2,124	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			694.00000	633	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,915.00000	2,043	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			992.00000	905	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,114.00000	1,215	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			599.00000	547	31.86	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			2,320.00000	2,457	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			533.00000	486	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,654.00000	2,796	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			476.00000	434	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,998.00000	3,144	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			429.00000	390	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,350.00000	3,500	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			616.00000	562	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,237.00000	2,373	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			490.00000	446	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,911.00000	3,056	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			440.00000	400	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,261.00000	3,410	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,992.00000	1,836	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			213.00000	246	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,572.00000	1,441	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			393.00000	451	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,260.00000	1,159	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			681.00000	769	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			582.00000	532	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,403.00000	2,542	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			418.00000	380	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,439.00000	3,590	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,070.00000	1,912	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			192.00000	222	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,637.00000	1,502	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			358.00000	412	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,306.00000	1,200	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			628.00000	711	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,062.00000	971	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			983.00000	1,082	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			715.00000	652	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,836.00000	1,962	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			504.00000	459	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,825.00000	2,969	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,773.00000	1,629	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			294.00000	339	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,406.00000	1,290	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			527.00000	600	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			634.00000	579	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,155.00000	2,289	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			371.00000	337	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,693.00000	3,847	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,704.00000	1,564	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			325.00000	374	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,355.00000	1,244	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			576.00000	654	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			518.00000	472	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,739.00000	2,883	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			440.00000	400	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,261.00000	3,410	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			357.00000	324	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,778.00000	3,934	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,844.00000	1,696	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			265.00000	306	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,459.00000	1,338	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			480.00000	548	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			653.00000	596	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,074.00000	2,206	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			464.00000	422	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,085.00000	3,232	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			386.00000	351	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,608.00000	3,761	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,917.00000	1,765	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			238.00000	275	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,514.00000	1,388	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			435.00000	498	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,216.00000	1,118	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			738.00000	828	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			565.00000	516	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,486.00000	2,626	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			476.00000	434	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,998.00000	3,144	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			402.00000	365	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,523.00000	3,675	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,808.00000	1,662	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			280.00000	322	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,432.00000	1,314	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			503.00000	574	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,155.00000	1,060	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			826.00000	921	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			643.00000	587	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,115.00000	2,248	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			541.00000	493	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,612.00000	2,754	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			458.00000	416	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,129.00000	3,277	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			379.00000	344	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,650.00000	3,804	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,232.00000	2,069	23.66	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 14/12/2009 Currency Future	8.20	Put			153.00000	179	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,773.00000	1,629	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			294.00000	339	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			634.00000	579	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,155.00000	2,289	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,315.00000	2,150	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			137.00000	160	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,459.00000	1,338	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			480.00000	548	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,357.00000	2,191	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			129.00000	151	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,880.00000	1,730	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			252.00000	290	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,486.00000	1,363	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			457.00000	523	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,195.00000	1,098	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			767.00000	859	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			798.00000	728	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,569.00000	1,688	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			663.00000	605	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,034.00000	2,165	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			557.00000	508	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,528.00000	2,668	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			470.00000	428	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,041.00000	3,188	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,486.00000	2,316	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			107.00000	126	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,572.00000	1,441	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			393.00000	451	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			582.00000	532	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,403.00000	2,542	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,443.00000	2,274	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			114.00000	134	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,954.00000	1,800	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			225.00000	260	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,543.00000	1,414	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			414.00000	475	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,238.00000	1,138	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			709.00000	798	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			824.00000	752	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,496.00000	1,612	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			683.00000	623	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,954.00000	2,084	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			573.00000	524	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,445.00000	2,584	32.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.25	Call			423.00000	385	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,394.00000	3,545	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,661.00000	2,487	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			82.00000	98	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,151.00000	1,989	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			172.00000	200	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			737.00000	673	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,759.00000	1,883	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,706.00000	2,531	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			77.00000	91	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,191.00000	2,029	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			162.00000	189	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,738.00000	1,596	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			310.00000	357	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,380.00000	1,267	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			551.00000	627	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			749.00000	683	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,720.00000	1,843	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			625.00000	571	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,196.00000	2,331	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,751.00000	2,575	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			72.00000	85	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,400.00000	2,232	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			121.00000	142	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,514.00000	1,388	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			435.00000	498	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,110.00000	1,950	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			181.00000	211	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,670.00000	1,533	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			341.00000	393	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,330.00000	1,222	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			602.00000	682	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,080.00000	989	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			951.00000	1,049	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			726.00000	662	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,797.00000	1,923	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			607.00000	554	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,278.00000	2,415	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			511.00000	466	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,782.00000	2,926	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			350.00000	317	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,821.00000	3,978	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,704.00000	1,564	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			325.00000	374	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			616.00000	562	31.63	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 14/12/2009 Currency Future	11.90	Put		2,237.00000	2,373	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		330.00000	299	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,951.00000	4,109	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		343.00000	311	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,864.00000	4,021	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,738.00000	1,596	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		310.00000	357	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		625.00000	571	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,196.00000	2,331	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		525.00000	479	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,697.00000	2,839	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		364.00000	330	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,735.00000	3,890	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		317.00000	287	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,038.00000	4,197	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,274.00000	2,109	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		145.00000	169	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,151.00000	1,989	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		172.00000	200	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,232.00000	2,069	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		153.00000	179	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		0.00000	2,487	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	98	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.58790	10.77570		28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,255.00000	1,177	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,280.00000	1,389	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,156.00000	1,085	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,480.00000	1,597	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,140.00000	1,071	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,515.00000	1,633	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,095.00000	1,028	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,619.00000	1,740	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,055.00000	991	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,719.00000	1,843	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,080.00000	1,015	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,655.00000	1,777	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,125.00000	1,056	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,549.00000	1,668	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		849.00000	799	31.68	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,373.00000	2,511	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,644.00000	1,537	26.61	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		718.00000	799	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,080.00000	1,015	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,655.00000	1,777	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,066.00000	1,001	29.99	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 15/03/2010 Currency Future	11.40	Put			1,690.00000	1,813	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			998.00000	938	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,873.00000	2,000	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,052.00000	988	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,726.00000	1,850	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,038.00000	975	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,762.00000	1,887	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			973.00000	914	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,947.00000	2,076	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,025.00000	963	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,799.00000	1,925	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,011.00000	950	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,836.00000	1,962	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,110.00000	1,042	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,584.00000	1,704	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,188.00000	1,115	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,412.00000	1,527	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,221.00000	1,146	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,345.00000	1,458	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,204.00000	1,130	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,379.00000	1,492	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,172.00000	1,100	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,446.00000	1,562	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,386.00000	1,298	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,060.00000	1,160	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,693.00000	1,583	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			667.00000	745	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,596.00000	1,493	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			771.00000	856	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,551.00000	1,451	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			825.00000	913	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,507.00000	1,411	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			882.00000	973	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,465.00000	1,372	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			940.00000	1,034	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,425.00000	1,334	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			999.00000	1,096	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			801.00000	754	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,575.00000	2,716	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,823.00000	1,705	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			547.00000	617	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,011.00000	950	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,836.00000	1,962	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			591.00000	557	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,515.00000	3,669	33.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,907.00000	1,784	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			481.00000	546	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,238.00000	1,161	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,312.00000	1,423	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			620.00000	585	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,394.00000	3,547	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,966.00000	1,839	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			440.00000	501	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,273.00000	1,194	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,248.00000	1,356	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,238.00000	1,161	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,312.00000	1,423	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			640.00000	604	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,315.00000	3,466	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,996.00000	1,867	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			420.00000	479	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,291.00000	1,211	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,216.00000	1,323	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,256.00000	1,177	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,280.00000	1,389	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,156.00000	1,085	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,480.00000	1,597	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			651.00000	614	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,275.00000	3,426	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,057.00000	1,925	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			381.00000	438	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,328.00000	1,245	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,153.00000	1,257	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			672.00000	634	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,196.00000	3,346	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			948.00000	892	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,023.00000	2,154	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			544.00000	514	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,719.00000	3,876	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,718.00000	1,606	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			642.00000	719	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			985.00000	926	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,910.00000	2,038	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			961.00000	903	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,985.00000	2,115	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			553.00000	522	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,678.00000	3,834	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,596.00000	1,493	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			771.00000	856	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			948.00000	892	30.84	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	11.85	Put		2,023.00000	2,154	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		925.00000	870	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,099.00000	2,232	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		902.00000	849	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,177.00000	2,311	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		510.00000	481	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,884.00000	4,043	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,668.00000	1,560	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		692.00000	772	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,095.00000	1,028	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,619.00000	1,740	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		961.00000	903	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,985.00000	2,115	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		937.00000	880	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,061.00000	2,193	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		536.00000	505	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,760.00000	3,917	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,769.00000	1,655	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		594.00000	667	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		572.00000	539	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,596.00000	3,751	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,879.00000	1,757	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		503.00000	569	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		1,936.00000	1,811	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		460.00000	523	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		630.00000	594	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,354.00000	3,506	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		0.00000	2,112	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		0.00000	324	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		0.00000	1,281	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		0.00000	1,193	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		0.00000	1,245	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		0.00000	1,257	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		0.00000	655	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		0.00000	3,267	33.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.44210	14.39640		26.72	115,536.80	8	14,285.00
£ / R On 16/03/2009 Currency Future	14.40	Call		486.00000	493	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		490.00000	451	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		368.00000	370	28.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		722.00000	678	28.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		414.00000	418	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		618.00000	575	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		398.00000	401	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		652.00000	609	27.72	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	14.70	Call			383.00000	385	27.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			686.00000	643	27.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			486.00000	493	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			490.00000	451	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			526.00000	535	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			430.00000	393	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			526.00000	535	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			430.00000	393	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			571.00000	581	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			374.00000	339	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			650.00000	663	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			303.00000	271	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			595.00000	606	25.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			348.00000	314	25.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			431.00000	435	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			584.00000	543	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			341.00000	341	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			794.00000	749	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			293.00000	291	29.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			946.00000	899	29.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			328.00000	328	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			831.00000	786	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			282.00000	280	30.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			986.00000	938	30.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			354.00000	355	28.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			758.00000	713	28.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			272.00000	270	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,026.00000	978	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			304.00000	303	29.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			908.00000	861	29.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			467.00000	473	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			521.00000	481	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			744.00000	761	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			248.00000	219	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			777.00000	795	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			231.00000	203	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			620.00000	633	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			324.00000	290	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			431.00000	435	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			584.00000	543	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			414.00000	418	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			618.00000	575	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			316.00000	315	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			869.00000	823	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			236.00000	233	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30	Put			1,140.00000	1,091	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			160.00000	156	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,414.00000	1,364	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			127.00000	123	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,581.00000	1,531	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			170.00000	166	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,373.00000	1,324	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			224.00000	221	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,177.00000	1,129	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			212.00000	209	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,216.00000	1,167	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			224.00000	221	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,177.00000	1,129	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			190.00000	186	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,294.00000	1,244	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			236.00000	233	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,140.00000	1,091	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			180.00000	176	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,333.00000	1,284	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			100.00000	96	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,753.00000	1,704	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			151.00000	147	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,455.00000	1,405	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			170.00000	166	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,373.00000	1,324	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			135.00000	131	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,538.00000	1,489	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			83.00000	79	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,886.00000	1,837	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			88.00000	84	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,842.00000	1,792	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			120.00000	116	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,623.00000	1,573	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			100.00000	96	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,753.00000	1,704	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			73.00000	69	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,976.00000	1,927	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			64.00000	60	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,068.00000	2,018	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			64.00000	60	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,068.00000	2,018	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			113.00000	109	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,666.00000	1,616	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			56.00000	52	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,160.00000	2,110	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Call			35.00000	32	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,488.00000	2,440	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			40.00000	37	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,393.00000	2,345	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			21.00000	19	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,825.00000	2,777	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			13.00000	12	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,117.00000	3,070	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			6.00000	5	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,659.00000	3,613	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			2.00000	2	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,256.00000	4,210	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			2.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,405.00000	4,359	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			3.00000	2	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,106.00000	4,060	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			7.00000	6	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,560.00000	3,513	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			3.00000	2	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,056.00000	4,010	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			30.00000	28	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,584.00000	2,535	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			94.00000	90	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,797.00000	1,748	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			49.00000	46	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,253.00000	2,204	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			106.00000	102	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,710.00000	1,660	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			212.00000	209	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,216.00000	1,167	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			262.00000	260	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,066.00000	1,018	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			201.00000	197	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,254.00000	1,205	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			354.00000	355	28.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			758.00000	713	28.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			328.00000	328	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			831.00000	786	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			249.00000	246	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,103.00000	1,054	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			135.00000	131	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,538.00000	1,489	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			120.00000	116	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,623.00000	1,573	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			293.00000	291	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Put			946.00000	899	29.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			272.00000	270	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,026.00000	978	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			180.00000	176	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,333.00000	1,284	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			143.00000	139	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,497.00000	1,447	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			127.00000	123	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,581.00000	1,531	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			160.00000	156	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,414.00000	1,364	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			83.00000	79	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,886.00000	1,837	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			73.00000	69	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,976.00000	1,927	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			43.00000	40	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,346.00000	2,298	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			106.00000	102	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,710.00000	1,660	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			94.00000	90	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,797.00000	1,748	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			49.00000	46	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,253.00000	2,204	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			37.00000	34	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,441.00000	2,392	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			78.00000	74	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,931.00000	1,882	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			68.00000	64	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,022.00000	1,972	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			60.00000	56	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,113.00000	2,064	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			52.00000	49	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,206.00000	2,157	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			46.00000	43	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,299.00000	2,250	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			120.00000	116	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,623.00000	1,573	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			26.00000	24	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,680.00000	2,632	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			23.00000	20	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,776.00000	2,728	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			19.00000	17	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,873.00000	2,825	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			17.00000	15	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,970.00000	2,923	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.15	Call			5.00000	4	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,758.00000	3,712	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			4.00000	3	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,858.00000	3,811	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			3.00000	3	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,957.00000	3,911	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			2.00000	2	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,156.00000	4,110	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			2.00000	2	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,256.00000	4,210	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			2.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,355.00000	4,309	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,455.00000	4,409	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			12.00000	11	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,166.00000	3,119	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			11.00000	9	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,264.00000	3,217	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			9.00000	8	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,363.00000	3,316	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			8.00000	7	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,461.00000	3,415	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			11.00000	9	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,264.00000	3,217	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			8.00000	7	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,461.00000	3,415	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			5.00000	4	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,758.00000	3,712	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			3.00000	3	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,957.00000	3,911	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			5.00000	4	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,709.00000	3,662	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			4.00000	4	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,808.00000	3,762	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			4.00000	3	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,907.00000	3,861	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			3.00000	3	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,007.00000	3,960	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			2.00000	2	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,206.00000	4,160	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			2.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,305.00000	4,259	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,505.00000	4,459	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			3.00000	2	30.54	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	18.45	Put			4,056.00000	4,010	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,455.00000	4,409	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,555.00000	4,509	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,655.00000	4,609	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,754.00000	4,709	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,854.00000	4,808	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			2.00000	2	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,156.00000	4,110	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,555.00000	4,509	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1.00000	1	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,655.00000	4,609	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			11.00000	10	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,215.00000	3,168	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			10.00000	8	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,313.00000	3,266	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			8.00000	7	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,412.00000	3,365	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			7.00000	6	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,511.00000	3,464	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			6.00000	5	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,610.00000	3,563	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			24.00000	22	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,728.00000	2,680	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			18.00000	16	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,922.00000	2,874	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			16.00000	14	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,019.00000	2,972	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			37.00000	34	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,441.00000	2,392	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			32.00000	30	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,536.00000	2,488	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			28.00000	26	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,632.00000	2,583	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			24.00000	22	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,728.00000	2,680	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			11.00000	10	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,215.00000	3,168	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			68.00000	64	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,022.00000	1,972	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Call			35.00000	32	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,488.00000	2,440	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			32.00000	30	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,536.00000	2,488	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			143.00000	139	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,497.00000	1,447	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			127.00000	123	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,581.00000	1,531	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			52.00000	49	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,206.00000	2,157	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			282.00000	280	30.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			986.00000	938	30.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			88.00000	84	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,842.00000	1,792	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			341.00000	341	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			794.00000	749	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			398.00000	401	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			652.00000	609	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			548.00000	558	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			402.00000	365	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			506.00000	513	26.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			460.00000	421	26.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			448.00000	453	26.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			552.00000	511	26.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			881.00000	902	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			185.00000	160	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			811.00000	830	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			215.00000	188	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			680.00000	695	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			284.00000	253	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,031.00000	1,056	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			134.00000	114	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			955.00000	978	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			158.00000	136	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			811.00000	830	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			215.00000	188	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,070.00000	1,097	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			124.00000	104	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			992.00000	1,017	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			146.00000	125	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			918.00000	940	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			171.00000	148	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			846.00000	866	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			199.00000	174	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			712.00000	727	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 16/03/2009 Currency Future	13.95	Put			265.00000	235	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			650.00000	663	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			303.00000	271	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			506.00000	513	26.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			460.00000	421	26.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.67510		14.65180		26.97	73,375.50	5	404.00
£ / R On 12/06/2009 Currency Future	14.65	Call			924.00000	927	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			922.00000	902	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			786.00000	787	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,184.00000	1,162	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			834.00000	836	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,082.00000	1,061	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			817.00000	820	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,116.00000	1,094	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			801.00000	803	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,149.00000	1,128	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			962.00000	967	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			860.00000	841	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			943.00000	947	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			892.00000	872	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			982.00000	987	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			830.00000	811	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,041.00000	1,046	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			739.00000	721	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,001.00000	1,006	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			799.00000	781	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			869.00000	871	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,017.00000	996	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			770.00000	772	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,218.00000	1,197	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			699.00000	699	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,397.00000	1,374	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			755.00000	756	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,253.00000	1,231	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			699.00000	699	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,397.00000	1,374	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			786.00000	787	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,184.00000	1,162	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			668.00000	668	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,466.00000	1,443	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			726.00000	727	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,325.00000	1,302	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			887.00000	890	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			985.00000	965	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,144.00000	1,150	25.87	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 12/06/2009 Currency Future	14.15	Put			642.00000	625	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,116.00000	1,122	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			664.00000	647	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,172.00000	1,179	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			620.00000	604	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			851.00000	854	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,049.00000	1,029	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			741.00000	742	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,289.00000	1,267	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			634.00000	634	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,533.00000	1,509	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			526.00000	526	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,775.00000	1,750	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			459.00000	458	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,957.00000	1,933	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			541.00000	540	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,739.00000	1,715	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			602.00000	602	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,600.00000	1,576	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			586.00000	586	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,634.00000	1,611	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			618.00000	618	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,566.00000	1,543	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			571.00000	570	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,669.00000	1,645	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			618.00000	618	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,566.00000	1,543	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			410.00000	409	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,108.00000	2,084	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			499.00000	497	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,847.00000	1,822	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			472.00000	471	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,920.00000	1,896	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			377.00000	375	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,225.00000	2,200	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			446.00000	445	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,995.00000	1,970	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			399.00000	397	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,147.00000	2,122	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			355.00000	354	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,304.00000	2,278	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			335.00000	333	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,384.00000	2,358	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			326.00000	324	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,424.00000	2,399	28.96	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 12/06/2009 Currency Future	16.45	Call			387.00000	386	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,186.00000	2,161	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			434.00000	433	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,032.00000	2,007	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			316.00000	314	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,464.00000	2,439	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			256.00000	254	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,755.00000	2,729	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			272.00000	270	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,671.00000	2,645	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			207.00000	205	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,055.00000	3,029	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			171.00000	169	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,319.00000	3,294	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			116.00000	114	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,864.00000	3,839	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			77.00000	75	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,425.00000	4,400	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			70.00000	68	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,568.00000	4,543	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			88.00000	87	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,237.00000	4,212	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			120.00000	118	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,818.00000	3,793	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			128.00000	126	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,726.00000	3,701	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			92.00000	90	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,190.00000	4,165	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			241.00000	239	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,839.00000	2,814	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			422.00000	420	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,070.00000	2,045	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			556.00000	555	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,704.00000	1,680	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			834.00000	836	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,082.00000	1,061	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			770.00000	772	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,218.00000	1,197	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			712.00000	713	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,361.00000	1,338	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			686.00000	686	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,434.00000	1,411	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			651.00000	651	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,499.00000	1,476	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			869.00000	871	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Put			1,017.00000	996	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			712.00000	713	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,361.00000	1,338	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			686.00000	686	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,434.00000	1,411	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			755.00000	756	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,253.00000	1,231	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			634.00000	634	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,533.00000	1,509	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			556.00000	555	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,704.00000	1,680	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			526.00000	526	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,775.00000	1,750	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			602.00000	602	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,600.00000	1,576	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			446.00000	445	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,995.00000	1,970	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			526.00000	526	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,775.00000	1,750	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			472.00000	471	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,920.00000	1,896	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			512.00000	511	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,811.00000	1,786	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			485.00000	484	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,883.00000	1,859	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			399.00000	397	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,147.00000	2,122	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			499.00000	497	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,847.00000	1,822	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			422.00000	420	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,070.00000	2,045	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			355.00000	354	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,304.00000	2,278	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			316.00000	314	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,464.00000	2,439	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			335.00000	333	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,384.00000	2,358	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			298.00000	296	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,546.00000	2,521	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			281.00000	279	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,629.00000	2,604	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			298.00000	296	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,546.00000	2,521	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			264.00000	262	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,713.00000	2,687	28.96	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 12/06/2009 Currency Future	16.55	Call			366.00000	364	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,264.00000	2,239	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			345.00000	343	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,343.00000	2,318	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			307.00000	305	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,505.00000	2,480	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			289.00000	287	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,587.00000	2,562	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			459.00000	458	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,957.00000	1,933	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			410.00000	409	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,108.00000	2,084	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			307.00000	305	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,505.00000	2,480	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			227.00000	225	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,925.00000	2,900	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			213.00000	211	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,011.00000	2,986	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			200.00000	198	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,099.00000	3,073	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			188.00000	186	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,186.00000	3,161	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			112.00000	110	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,910.00000	3,885	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			105.00000	103	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,003.00000	3,978	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			98.00000	96	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,096.00000	4,071	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			86.00000	84	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,284.00000	4,259	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			80.00000	78	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,378.00000	4,353	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			75.00000	73	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,473.00000	4,448	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			166.00000	164	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,364.00000	3,338	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			155.00000	153	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,454.00000	3,428	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			146.00000	144	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,544.00000	3,518	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			136.00000	134	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,635.00000	3,609	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			155.00000	153	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,454.00000	3,428	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			136.00000	134	28.96	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 12/06/2009 Currency Future	18.15	Put			3,635.00000	3,609	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			112.00000	110	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,910.00000	3,885	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			98.00000	96	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,096.00000	4,071	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			108.00000	106	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,957.00000	3,931	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			101.00000	99	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,049.00000	4,024	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			95.00000	93	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,143.00000	4,118	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			83.00000	81	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,331.00000	4,306	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			72.00000	70	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,520.00000	4,495	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			67.00000	66	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,615.00000	4,591	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			86.00000	84	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,284.00000	4,259	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			75.00000	73	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,473.00000	4,448	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			65.00000	63	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,663.00000	4,638	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			61.00000	59	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,759.00000	4,734	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			56.00000	55	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,855.00000	4,830	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			53.00000	51	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,951.00000	4,926	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			83.00000	81	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,331.00000	4,306	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			63.00000	61	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,711.00000	4,686	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			58.00000	57	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,807.00000	4,782	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			220.00000	218	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,968.00000	2,943	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			194.00000	192	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,142.00000	3,117	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			182.00000	180	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,230.00000	3,205	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			160.00000	158	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,409.00000	3,383	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			150.00000	148	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,499.00000	3,473	28.96	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 12/06/2009 Currency Future	18.10	Call			141.00000	139	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,589.00000	3,564	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			132.00000	130	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,680.00000	3,655	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			264.00000	262	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,713.00000	2,687	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			249.00000	247	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,797.00000	2,771	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			234.00000	232	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,882.00000	2,857	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			220.00000	218	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,968.00000	2,943	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			160.00000	158	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,409.00000	3,383	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			345.00000	343	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,343.00000	2,318	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			256.00000	254	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,755.00000	2,729	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			272.00000	270	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,671.00000	2,645	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			227.00000	225	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,925.00000	2,900	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			200.00000	198	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,099.00000	3,073	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			387.00000	386	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,186.00000	2,161	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			541.00000	540	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,739.00000	1,715	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,020.00000	1,026	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			769.00000	751	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			943.00000	947	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			892.00000	872	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			905.00000	908	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			953.00000	933	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			962.00000	967	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			860.00000	841	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,260.00000	1,267	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			558.00000	542	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,201.00000	1,208	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			599.00000	583	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,089.00000	1,095	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			687.00000	670	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,383.00000	1,392	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			481.00000	467	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,321.00000	1,329	25.87	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 12/06/2009 Currency Future	13.85	Put		519.00000	504	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,201.00000	1,208	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		599.00000	583	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		1,415.00000	1,424	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		463.00000	449	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,352.00000	1,360	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		500.00000	485	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,290.00000	1,298	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		538.00000	523	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,230.00000	1,237	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		578.00000	562	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,062.00000	1,068	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		710.00000	692	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,290.00000	1,298	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		538.00000	523	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,020.00000	1,026	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		769.00000	751	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		851.00000	854	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,049.00000	1,029	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,144.00000	1,150	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		642.00000	625	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		924.00000	927	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		922.00000	902	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.88670	14.89400		27.18	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,244.00000	1,236	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,250.00000	1,250	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,106.00000	1,099	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,512.00000	1,512	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		1,155.00000	1,148	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,411.00000	1,411	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,139.00000	1,131	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,445.00000	1,444	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		1,122.00000	1,115	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,478.00000	1,478	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,244.00000	1,236	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,250.00000	1,250	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,282.00000	1,274	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,188.00000	1,188	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,263.00000	1,255	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,219.00000	1,218	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,321.00000	1,314	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,127.00000	1,127	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,359.00000	1,355	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,065.00000	1,068	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,190.00000	1,182	27.47	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 14/09/2009 Currency Future	15.05	Put			1,346.00000	1,346	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,090.00000	1,083	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,546.00000	1,546	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,016.00000	1,008	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,722.00000	1,722	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,060.00000	1,052	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,616.00000	1,616	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			997.00000	990	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,753.00000	1,753	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,090.00000	1,083	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,546.00000	1,546	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			979.00000	971	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,785.00000	1,785	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,045.00000	1,037	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,651.00000	1,651	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,207.00000	1,200	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,313.00000	1,313	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,448.00000	1,443	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			954.00000	957	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,422.00000	1,417	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			978.00000	981	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,475.00000	1,470	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			931.00000	933	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,172.00000	1,165	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,378.00000	1,378	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			943.00000	936	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,849.00000	1,849	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,340.00000	1,334	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,096.00000	1,097	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,301.00000	1,294	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,157.00000	1,157	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,263.00000	1,255	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,219.00000	1,218	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,225.00000	1,218	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,281.00000	1,281	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,282.00000	1,274	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,188.00000	1,188	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,075.00000	1,067	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,581.00000	1,581	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,556.00000	1,551	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			862.00000	864	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,502.00000	1,496	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			908.00000	910	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,397.00000	1,391	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,003.00000	1,005	26.33	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	14.00	Call			1,670.00000	1,664	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			776.00000	777	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,612.00000	1,607	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			818.00000	820	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,502.00000	1,496	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			908.00000	910	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,699.00000	1,693	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			755.00000	757	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,641.00000	1,635	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			797.00000	799	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,584.00000	1,579	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			840.00000	842	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,529.00000	1,524	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			885.00000	887	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,378.00000	1,373	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,034.00000	1,036	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,106.00000	1,099	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,512.00000	1,512	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			908.00000	901	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,914.00000	1,914	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,075.00000	1,067	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,581.00000	1,581	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			943.00000	936	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,849.00000	1,849	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			908.00000	901	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,914.00000	1,914	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			875.00000	868	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,981.00000	1,981	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			842.00000	835	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,048.00000	2,048	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,190.00000	1,182	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,346.00000	1,346	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,030.00000	1,023	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,686.00000	1,686	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			961.00000	954	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,817.00000	1,817	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,030.00000	1,023	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,686.00000	1,686	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			926.00000	918	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,882.00000	1,882	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			891.00000	884	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,947.00000	1,948	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			858.00000	851	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,014.00000	2,014	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,448.00000	1,443	26.33	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	14.40	Put			954.00000	957	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,172.00000	1,165	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,378.00000	1,378	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,016.00000	1,008	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,722.00000	1,722	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.61570		12.60930		24.68	1,072,334.50	85	5,909.00
€ / R On 16/03/2009 Currency Future	12.60	Call			441.00000	392	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			432.00000	377	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			340.00000	291	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			631.00000	575	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			313.00000	264	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			704.00000	648	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			255.00000	208	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			896.00000	843	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			266.00000	218	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			856.00000	803	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			245.00000	199	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			936.00000	883	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			217.00000	172	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,058.00000	1,006	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			227.00000	182	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,018.00000	966	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			199.00000	153	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,139.00000	1,088	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			182.00000	137	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,222.00000	1,171	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			236.00000	190	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			977.00000	925	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			208.00000	162	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			1,098.00000	1,047	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			300.00000	251	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			741.00000	686	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			404.00000	355	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			495.00000	439	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			245.00000	199	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			936.00000	883	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			166.00000	122	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,307.00000	1,256	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			159.00000	115	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,350.00000	1,299	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			153.00000	108	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,393.00000	1,343	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			89.00000	60	32.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,879.00000	1,844	32.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.45	Call			83.00000	57	32.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,924.00000	1,892	32.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			118.00000	76	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,659.00000	1,611	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			146.00000	102	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,437.00000	1,387	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			190.00000	145	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,181.00000	1,129	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			190.00000	145	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,181.00000	1,129	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			288.00000	240	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			779.00000	724	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			182.00000	137	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,222.00000	1,171	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			326.00000	277	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			667.00000	611	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			118.00000	76	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,659.00000	1,611	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			73.00000	52	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			2,014.00000	1,987	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			46.00000	39	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,336.00000	2,323	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			129.00000	86	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,569.00000	1,520	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			134.00000	91	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,525.00000	1,475	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			638.00000	603	23.36	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			229.00000	188	23.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			355.00000	305	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			596.00000	540	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			484.00000	438	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			375.00000	323	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			698.00000	668	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			189.00000	152	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			698.00000	668	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			189.00000	152	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			729.00000	702	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			170.00000	136	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			667.00000	635	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			208.00000	169	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			556.00000	516	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			297.00000	250	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			582.00000	544	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			273.00000	228	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			507.00000	463	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.45	Put		348.00000	297	24.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		831.00000	810	22.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		122.00000	94	22.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		610.00000	573	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		250.00000	207	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		762.00000	737	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		153.00000	121	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,177.00000	1,168	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		68.00000	52	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,085.00000	1,073	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		76.00000	58	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		994.00000	980	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		85.00000	64	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		904.00000	888	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		95.00000	72	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		582.00000	544	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		273.00000	228	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,131.00000	1,121	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		72.00000	55	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,039.00000	1,027	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		80.00000	61	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		949.00000	934	22.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		90.00000	68	22.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		867.00000	848	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		108.00000	83	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		796.00000	773	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		137.00000	107	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		729.00000	702	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		170.00000	136	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		904.00000	888	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		95.00000	72	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		531.00000	489	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		322.00000	273	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		667.00000	635	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		208.00000	169	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		462.00000	415	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		403.00000	349	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		422.00000	373	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		463.00000	407	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		462.00000	415	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		403.00000	349	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		422.00000	373	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		463.00000	407	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		387.00000	337	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		528.00000	472	25.60	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	11.65	Call			1,039.00000	1,027	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			80.00000	61	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			867.00000	848	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			108.00000	83	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			556.00000	516	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			297.00000	250	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			441.00000	392	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			432.00000	377	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			371.00000	321	25.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			561.00000	505	25.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			153.00000	108	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,393.00000	1,343	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			123.00000	81	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,614.00000	1,565	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			371.00000	321	25.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			561.00000	505	25.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			174.00000	129	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,265.00000	1,213	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			100.00000	66	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,791.00000	1,750	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			199.00000	153	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,139.00000	1,088	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,224.00000	1,215	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			64.00000	49	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			40.00000	36	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,431.00000	2,420	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			33.00000	25	38.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			3,024.00000	3,010	38.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			19.00000	14	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,610.00000	3,598	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			9.00000	6	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,200.00000	4,190	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			355.00000	305	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			596.00000	540	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			64.00000	48	33.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,105.00000	2,082	33.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			36.00000	31	36.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,677.00000	2,665	36.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			30.00000	22	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,270.00000	3,256	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			14.00000	10	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,855.00000	3,844	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			32.00000	24	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,123.00000	3,108	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			14.00000	9	39.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.50	Put			3,904.00000	3,893	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			5.00000	3	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,696.00000	4,687	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			2.00000	1	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,492.00000	5,485	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,317.00000	1,311	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			58.00000	45	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			35.00000	29	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,776.00000	2,763	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			21.00000	15	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,561.00000	3,549	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			8.00000	5	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,348.00000	4,339	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			3.00000	2	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			5,143.00000	5,136	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,697.00000	1,696	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			38.00000	30	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			43.00000	37	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,383.00000	2,372	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			32.00000	24	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,172.00000	3,158	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			13.00000	9	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,953.00000	3,943	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			5.00000	3	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,745.00000	4,737	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,033.00000	2,035	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			24.00000	19	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,270.00000	1,263	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			61.00000	47	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			68.00000	50	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,059.00000	2,034	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			35.00000	28	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,825.00000	2,813	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			7.00000	5	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,398.00000	4,389	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,472.00000	2,475	34.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			13.00000	9	34.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,718.00000	2,720	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			9.00000	4	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			1,936.00000	1,937	31.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			27.00000	22	31.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			60.00000	46	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,151.00000	2,130	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			34.00000	27	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,924.00000	2,911	38.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.30	Call			17.00000	12	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,708.00000	3,696	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			2,817.00000	2,818	33.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			7.00000	3	33.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,033.00000	2,035	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			24.00000	19	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			68.00000	50	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,059.00000	2,034	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,767.00000	2,769	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			8.00000	3	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			1,985.00000	1,986	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			25.00000	20	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			34.00000	27	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,875.00000	2,862	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			18.00000	13	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,659.00000	3,647	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			2,916.00000	2,918	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			6.00000	2	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,130.00000	2,132	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			21.00000	16	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,364.00000	1,358	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			55.00000	43	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			78.00000	55	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,969.00000	1,939	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			36.00000	30	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,727.00000	2,714	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			22.00000	16	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,513.00000	3,500	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,521.00000	2,524	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			12.00000	8	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,745.00000	1,744	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			35.00000	28	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			123.00000	81	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,614.00000	1,565	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,423.00000	2,427	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			14.00000	11	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,650.00000	1,648	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			41.00000	33	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			113.00000	72	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,704.00000	1,656	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			31.00000	23	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			3,222.00000	3,207	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			12.00000	8	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			4,003.00000	3,992	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,325.00000	2,328	34.09	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 16/03/2009 Currency Future	10.30	Put			16.00000	13	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,554.00000	1,551	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			45.00000	36	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			100.00000	66	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,791.00000	1,750	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			38.00000	34	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,529.00000	2,518	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			28.00000	20	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,319.00000	3,305	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			11.00000	7	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			4,101.00000	4,091	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,619.00000	2,621	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			10.00000	6	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			1,840.00000	1,840	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			31.00000	25	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			531.00000	489	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			322.00000	273	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			52.00000	42	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,243.00000	2,227	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			15.00000	10	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,806.00000	3,795	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,276.00000	2,279	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			17.00000	13	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,506.00000	1,503	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			47.00000	37	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			94.00000	63	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,835.00000	1,797	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			38.00000	33	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,578.00000	2,567	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			26.00000	19	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,367.00000	3,353	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			10.00000	6	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			4,151.00000	4,141	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,179.00000	2,181	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			19.00000	15	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,411.00000	1,406	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			52.00000	41	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			23.00000	17	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,464.00000	3,451	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	6	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,249.00000	4,240	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,227.00000	2,230	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			18.00000	14	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,459.00000	1,455	27.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			50.00000	39	27.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.20	Call			37.00000	32	36.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,628.00000	2,616	36.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			25.00000	18	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,415.00000	3,402	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,521.00000	2,524	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			12.00000	8	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,570.00000	2,573	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			11.00000	7	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,792.00000	1,792	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			33.00000	26	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			49.00000	40	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,290.00000	2,275	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			32.00000	25	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			3,073.00000	3,059	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,374.00000	2,377	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			15.00000	12	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,602.00000	1,600	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			43.00000	34	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			107.00000	69	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,747.00000	1,703	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			39.00000	35	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,480.00000	2,469	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			30.00000	22	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,270.00000	3,256	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			11.00000	7	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			4,052.00000	4,042	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			6.00000	4	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,497.00000	4,488	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,745.00000	1,744	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			35.00000	28	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	6	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,249.00000	4,240	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			3.00000	2	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			5,044.00000	5,036	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			3.00000	2	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,994.00000	4,986	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			1,985.00000	1,986	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			25.00000	20	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,224.00000	1,215	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			64.00000	49	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			300.00000	251	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			741.00000	686	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			34.00000	27	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,875.00000	2,862	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			7.00000	4	39.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.05	Put			4,447.00000	4,439	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,081.00000	2,083	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			22.00000	18	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,317.00000	1,311	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			58.00000	45	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			35.00000	29	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,776.00000	2,763	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			21.00000	15	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,561.00000	3,549	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,114.00000	3,116	32.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			5.00000	1	32.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,325.00000	2,328	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			16.00000	13	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			831.00000	810	22.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			122.00000	94	22.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			28.00000	20	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,319.00000	3,305	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			0.00000	3,216	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	32.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.82020		12.83410		25.20	64,101.00	5	2,887.00
€ / R On 12/06/2009 Currency Future	12.85	Call			821.00000	738	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			837.00000	768	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			717.00000	634	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,033.00000	964	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			681.00000	599	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,097.00000	1,029	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			589.00000	509	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,254.00000	1,189	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			606.00000	526	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,222.00000	1,156	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			538.00000	460	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,354.00000	1,290	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			522.00000	445	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,388.00000	1,324	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			538.00000	460	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,354.00000	1,290	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			491.00000	415	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,457.00000	1,395	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			461.00000	387	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,527.00000	1,467	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			554.00000	476	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,320.00000	1,256	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			522.00000	445	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,388.00000	1,324	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			662.00000	580	26.40	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 12/06/2009 Currency Future	13.30	Put			1,128.00000	1,060	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			784.00000	701	25.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			900.00000	831	25.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			571.00000	492	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,287.00000	1,222	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			447.00000	373	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,563.00000	1,503	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			433.00000	360	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,599.00000	1,540	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			406.00000	335	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,672.00000	1,615	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			283.00000	222	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,099.00000	2,052	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			273.00000	214	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,139.00000	2,093	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			346.00000	279	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,861.00000	1,809	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			394.00000	323	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,709.00000	1,653	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			476.00000	401	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,492.00000	1,430	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			554.00000	476	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,320.00000	1,256	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			571.00000	492	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,287.00000	1,222	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			662.00000	580	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,128.00000	1,060	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			643.00000	562	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,159.00000	1,092	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			624.00000	544	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,190.00000	1,124	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			491.00000	415	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,457.00000	1,395	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			624.00000	544	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,190.00000	1,124	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			717.00000	634	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,033.00000	964	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			406.00000	335	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,672.00000	1,615	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			313.00000	249	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,979.00000	1,929	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			238.00000	183	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,304.00000	2,262	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			193.00000	143	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,559.00000	2,523	26.40	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 12/06/2009 Currency Future	14.30	Call			357.00000	290	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,823.00000	1,769	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			381.00000	312	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,747.00000	1,691	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			802.00000	719	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			868.00000	799	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			733.00000	650	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			999.00000	930	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			860.00000	777	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			775.00000	707	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,061.00000	985	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			527.00000	464	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,033.00000	955	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			549.00000	485	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,091.00000	1,014	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			507.00000	444	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,033.00000	955	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			549.00000	485	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			938.00000	858	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			654.00000	588	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			959.00000	880	24.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			625.00000	560	24.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			898.00000	817	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			714.00000	646	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,213.00000	1,139	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			429.00000	369	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			982.00000	903	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			598.00000	533	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,120.00000	1,045	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			486.00000	425	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,182.00000	1,107	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			447.00000	387	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,151.00000	1,076	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			467.00000	406	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,446.00000	1,379	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			312.00000	259	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,377.00000	1,308	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			343.00000	288	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,310.00000	1,239	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			376.00000	319	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,245.00000	1,172	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			411.00000	352	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,004.00000	927	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			570.00000	506	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,412.00000	1,343	23.87	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 12/06/2009 Currency Future	11.75	Put			327.00000	273	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,343.00000	1,273	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			359.00000	303	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,277.00000	1,205	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			393.00000	335	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			938.00000	858	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			654.00000	588	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,182.00000	1,107	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			447.00000	387	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			918.00000	837	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			684.00000	617	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			879.00000	797	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			745.00000	677	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,213.00000	1,139	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			429.00000	369	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,151.00000	1,076	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			467.00000	406	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,482.00000	1,416	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			298.00000	245	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,343.00000	1,273	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			359.00000	303	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			898.00000	817	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			714.00000	646	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			750.00000	667	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			965.00000	896	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			821.00000	738	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			837.00000	768	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			918.00000	837	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			684.00000	617	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			840.00000	757	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			806.00000	737	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,061.00000	985	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			527.00000	464	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,004.00000	927	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			570.00000	506	23.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			840.00000	757	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			806.00000	737	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			802.00000	719	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			868.00000	799	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			767.00000	684	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			933.00000	863	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			750.00000	667	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			965.00000	896	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			506.00000	429	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,422.00000	1,359	26.40	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 12/06/2009 Currency Future	13.20	Call			701.00000	619	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,067.00000	999	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			461.00000	387	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,527.00000	1,467	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			369.00000	300	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,785.00000	1,730	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			323.00000	259	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,939.00000	1,889	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			303.00000	240	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,018.00000	1,970	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			264.00000	205	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,180.00000	2,135	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			247.00000	190	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,262.00000	2,220	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			230.00000	175	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,346.00000	2,305	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			214.00000	162	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,430.00000	2,392	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			334.00000	269	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,900.00000	1,848	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			293.00000	231	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,058.00000	2,011	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			357.00000	290	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,823.00000	1,769	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			334.00000	269	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,900.00000	1,848	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			293.00000	231	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,058.00000	2,011	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			255.00000	198	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,221.00000	2,177	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			222.00000	169	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,388.00000	2,348	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			207.00000	155	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,473.00000	2,435	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			179.00000	132	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,645.00000	2,612	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			167.00000	121	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,733.00000	2,701	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			155.00000	112	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,821.00000	2,791	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			144.00000	103	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,910.00000	2,882	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			255.00000	198	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,221.00000	2,177	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			238.00000	183	26.40	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 12/06/2009 Currency Future	14.90	Put			2,304.00000	2,262	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			179.00000	132	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,645.00000	2,612	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			420.00000	348	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,635.00000	1,577	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			733.00000	650	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			999.00000	930	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			420.00000	348	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,635.00000	1,577	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			394.00000	323	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,709.00000	1,653	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			381.00000	312	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,747.00000	1,691	26.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.00770		13.04760		25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,119.00000	1,025	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,072.00000	1,017	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			979.00000	888	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,332.00000	1,280	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			964.00000	873	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,366.00000	1,315	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			872.00000	783	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,524.00000	1,475	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			853.00000	765	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,556.00000	1,507	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			890.00000	801	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,493.00000	1,443	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			800.00000	713	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,652.00000	1,605	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			800.00000	713	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,652.00000	1,605	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			783.00000	697	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,685.00000	1,639	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			817.00000	730	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,620.00000	1,572	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			766.00000	680	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,719.00000	1,673	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			733.00000	649	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,786.00000	1,741	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			835.00000	747	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,588.00000	1,540	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			948.00000	858	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,400.00000	1,350	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,082.00000	988	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,134.00000	1,081	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			702.00000	618	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.20	Put			1,854.00000	1,810	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			523.00000	448	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,325.00000	2,290	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			835.00000	747	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,588.00000	1,540	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			733.00000	649	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,786.00000	1,741	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			671.00000	589	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,924.00000	1,881	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			642.00000	561	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,994.00000	1,953	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			614.00000	534	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,066.00000	2,026	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			586.00000	508	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,139.00000	2,100	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			909.00000	820	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,462.00000	1,412	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			671.00000	589	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,924.00000	1,881	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			642.00000	561	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,994.00000	1,953	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,046.00000	953	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,199.00000	1,146	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,012.00000	920	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,264.00000	1,212	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			979.00000	888	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,332.00000	1,280	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,235.00000	1,142	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			887.00000	835	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,198.00000	1,104	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			951.00000	897	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,158.00000	1,064	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,011.00000	956	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,012.00000	920	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,264.00000	1,212	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			909.00000	820	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,462.00000	1,412	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			928.00000	838	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,431.00000	1,381	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			750.00000	664	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,752.00000	1,707	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			717.00000	633	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,820.00000	1,776	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			686.00000	603	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,889.00000	1,846	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ALBI On 07/05/2009 Index Future			300.37900		298.88300		0.00	0.00	0	465.00
ALBI On 06/08/2009 Index Future			307.75900		306.22400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.00800		127.33800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.15300		130.46500		0.00	0.00	0	2.00
GOVI On 07/05/2009 jGovi			302.59450		301.07950		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			310.02850		308.47400		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			342.95200		342.95200		0.00	0.00	0	2.00
J153 On 31/08/2010 jSwap			8.83000		9.10300		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.63800		8.70300		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.02100		7.93300		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.40100		8.47800		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.68800		8.72700		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.53500		8.56500		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.47900		8.49700		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			10.14200		10.27500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.95200		8.74700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.77400		7.41400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.82700		7.07200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.30100		7.58700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.29900		7.48700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.01400		8.10000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.06000		8.09500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.30300		8.32200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.31000		8.29500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JROD On 27/02/2009 jRod			11.10200		11.10900		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.67100		10.70900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.27500		10.36800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.55400		10.64200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.12000		10.27500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			288.79200		287.38800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			295.88800		294.44600		0.00	0.00	0	3.00
R153 On 07/05/2009 Bond Future			5.85300		6.16900		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,932.00000	4,345	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			5.30500		5.70400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,187.00000	4,607	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			10.00000	5	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,433.00000	4,855	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			4.63600		5.16700		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,192.00000	1,571	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			109.00000	50	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.44500		7.50700		12.40	0.00	0	11,299.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,540.00000	2,649	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,065.00000	3,808	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,077.00000	1,123	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,187.00000	6,868	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,063.00000	9,348	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			643.00000	562	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.38200		7.44800		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			11,208.00000	11,483	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,453.00000	1,351	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.38100		7.45100		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			5,759.00000	5,933	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,490.00000	5,280	12.55	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.00400		8.07600		26.15	0.00	0	8,828.00
R186 On 07/05/2009 Bond Future	8.00	Call			6,224.00000	6,517	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,053.00000	6,561	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,201.00000	1,257	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			20,222.00000	19,494	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			12,292.00000	12,789	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,850.00000	2,562	26.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 06/08/2009 Bond Future			7.96300	8.03700		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		15,434.00000	15,921	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,641.00000	5,324	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.96300	8.03800		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		9,589.00000	9,907	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,565.00000	15,075	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		17,490.00000	17,975	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		7,782.00000	7,459	28.72	0.00	0	5,000.00
R196 On 07/05/2009 Bond Future			9.23500	9.23500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,294.00000	1,278	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		768.00000	751	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.29500	7.46200		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		8,327.00000	9,019	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		357.00000	263	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.16900	7.34600		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		9,212.00000	9,861	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,005.00000	849	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.12000	7.30800		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		4,902.00000	5,343	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,069.00000	3,686	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.88300	7.95500		17.63	0.00	0	43.00
R203 On 07/05/2009 Bond Future	9.00	Call		7,441.00000	7,734	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,330.00000	1,184	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.81300	7.88800		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		10,019.00000	10,320	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,272.00000	2,122	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.80700	7.88600		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		5,413.00000	5,600	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,701.00000	7,425	18.06	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.91300	7.98500		19.31	0.00	0	8.00
R204 On 07/05/2009 Bond Future	9.00	Call		7,965.00000	8,280	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,521.00000	1,357	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.85400	7.92900		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		10,769.00000	11,095	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,588.00000	2,422	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.84900	7.92700		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		5,906.00000	6,107	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		8,698.00000	8,396	19.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 07/05/2009 Bond Future			7.25700	7.42600		10.87	9,302,223.60	90	1,856.00
R206 On 07/05/2009 Bond Future	9.00	Call		6,324.00000	6,885	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		408.00000	307	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.11200	7.29100		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		7,826.00000	8,371	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		808.00000	680	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.04800	7.24100		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		4,161.00000	4,537	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,241.00000	2,924	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.11800	8.18900		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		7,262.00000	7,549	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		2,012.00000	1,819	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.07100	8.14600		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		10,192.00000	10,503	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		3,207.00000	3,018	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.07300	8.15000		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		5,545.00000	5,733	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,934.00000	9,616	22.29	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.25500	8.38800		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		5,548.00000	6,055	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		3,124.00000	2,718	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.25100	8.38200		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		9,452.00000	10,011	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,842.00000	3,512	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.31000	8.43400		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		5,628.00000	5,963	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,327.00000	9,834	24.81	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.79300	7.81300		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		12,033.00000	12,119	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,798.00000	1,692	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.75700	7.77700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		13,369.00000	13,442	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		4,777.00000	4,657	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.75200	7.77300		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		8,421.00000	8,461	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		13,709.00000	13,547	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		7,441.00000	7,474	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		15,446.00000	15,276	36.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			298.68800	297.19400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			306.02700	304.49300		0.00	0.00	0	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future			6.54410	6.53480		24.28	0.00	0	8,982.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		202.00000	193	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		218.00000	199	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		222.00000	214	23.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		187.00000	169	23.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		185.00000	176	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		250.00000	231	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		169.00000	160	25.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		284.00000	266	25.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		154.00000	145	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		320.00000	301	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		142.00000	133	26.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		357.00000	339	26.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		169.00000	160	25.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		284.00000	266	25.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		154.00000	145	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		320.00000	301	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		120.00000	112	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		435.00000	417	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		130.00000	122	27.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		395.00000	378	27.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		98.00000	90	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		513.00000	496	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		111.00000	103	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		476.00000	458	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		98.00000	90	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		513.00000	496	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		130.00000	122	27.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		395.00000	378	27.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		185.00000	176	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		250.00000	231	24.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		86.00000	79	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		552.00000	535	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		76.00000	69	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		591.00000	575	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		111.00000	103	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		476.00000	458	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		13.00000	10	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,128.00000	1,116	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		8.00000	6	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,273.00000	1,262	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		21.00000	17	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		986.00000	973	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		38.00000	33	28.87	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	7.30	Put			804.00000	789	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			58.00000	52	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			674.00000	658	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			67.00000	60	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			632.00000	616	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			244.00000	236	23.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			159.00000	142	23.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			296.00000	290	22.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			112.00000	96	22.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			360.00000	356	21.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			75.00000	62	21.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			202.00000	193	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			218.00000	199	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			327.00000	321	21.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			92.00000	77	21.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			268.00000	261	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			133.00000	117	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			244.00000	236	23.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			159.00000	142	23.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			76.00000	69	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			591.00000	575	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			396.00000	393	21.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			61.00000	49	21.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			268.00000	261	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			133.00000	117	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			58.00000	52	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			674.00000	658	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			51.00000	45	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			716.00000	701	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			38.00000	33	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			804.00000	789	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			29.00000	24	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			894.00000	880	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			44.00000	39	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			759.00000	744	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			33.00000	28	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			848.00000	834	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			472.00000	474	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			37.00000	30	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			396.00000	393	21.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			61.00000	49	21.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			648.00000	654	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			13.00000	10	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			558.00000	562	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			23.00000	18	21.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	5.95	Call			602.00000	608	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			18.00000	13	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			514.00000	517	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			29.00000	23	21.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			433.00000	433	21.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			48.00000	39	21.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			433.00000	433	21.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			48.00000	39	21.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			51.00000	45	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			716.00000	701	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			29.00000	24	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			894.00000	880	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			25.00000	20	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			940.00000	926	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			18.00000	15	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,033.00000	1,021	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			15.00000	12	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,081.00000	1,068	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			11.00000	9	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,176.00000	1,165	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			6.00000	4	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,371.00000	1,360	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			6.00000	4	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,371.00000	1,360	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			4.00000	3	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,469.00000	1,459	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			3.00000	2	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,568.00000	1,558	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			2.00000	1	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,667.00000	1,657	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			9.00000	7	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,225.00000	1,213	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			7.00000	5	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,322.00000	1,311	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			5.00000	3	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,420.00000	1,409	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			3.00000	2	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,518.00000	1,508	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			67.00000	60	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			632.00000	616	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.62130		6.62230		24.25	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			400.00000	382	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			378.00000	360	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			382.00000	363	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			409.00000	392	24.58	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	6.70	Call			364.00000	346	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			442.00000	425	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			347.00000	330	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			475.00000	458	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			332.00000	315	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			510.00000	493	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			317.00000	300	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	529	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			291.00000	275	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			618.00000	603	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			291.00000	275	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			618.00000	603	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			304.00000	287	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			581.00000	566	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			317.00000	300	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	529	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			262.00000	247	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			690.00000	675	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			278.00000	263	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			656.00000	641	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			304.00000	287	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			581.00000	566	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			332.00000	315	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			510.00000	493	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			364.00000	346	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			442.00000	425	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			246.00000	231	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			724.00000	710	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			232.00000	217	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			759.00000	745	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			262.00000	247	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			690.00000	675	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			232.00000	217	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			759.00000	745	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			96.00000	86	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,274.00000	1,265	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			83.00000	74	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,361.00000	1,352	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			128.00000	116	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,106.00000	1,095	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			168.00000	154	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			945.00000	933	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			204.00000	190	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			832.00000	818	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			217.00000	203	27.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Put			795.00000	781	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			419.00000	400	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			346.00000	329	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			460.00000	441	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			287.00000	270	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			482.00000	464	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			260.00000	242	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			382.00000	363	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			409.00000	392	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			482.00000	464	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			260.00000	242	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			438.00000	420	23.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			316.00000	299	23.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			533.00000	515	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			211.00000	194	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			217.00000	203	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			795.00000	781	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			191.00000	177	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			869.00000	856	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			168.00000	154	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			945.00000	933	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			147.00000	134	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,024.00000	1,013	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			179.00000	165	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			907.00000	894	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			157.00000	144	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			985.00000	972	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			592.00000	575	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			170.00000	153	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			734.00000	719	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			111.00000	98	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			661.00000	645	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			138.00000	123	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			592.00000	575	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			170.00000	153	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			533.00000	515	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			211.00000	194	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			697.00000	681	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			124.00000	110	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			626.00000	609	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			154.00000	138	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			562.00000	544	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			190.00000	173	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			507.00000	489	22.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			235.00000	218	22.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Call		626.00000	609	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		154.00000	138	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		137.00000	125	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,065.00000	1,053	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		119.00000	108	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,147.00000	1,136	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		191.00000	177	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		869.00000	856	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		111.00000	100	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,189.00000	1,179	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		111.00000	100	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,189.00000	1,179	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		96.00000	86	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,274.00000	1,265	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		83.00000	74	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,361.00000	1,352	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		72.00000	63	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,450.00000	1,442	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		62.00000	54	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,540.00000	1,533	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		53.00000	46	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,631.00000	1,625	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		45.00000	39	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,723.00000	1,718	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		53.00000	46	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,631.00000	1,625	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		137.00000	125	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,065.00000	1,053	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		460.00000	441	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		287.00000	270	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		419.00000	400	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		346.00000	329	23.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.68680	6.69850		24.56	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		528.00000	498	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		529.00000	512	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		528.00000	498	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		529.00000	512	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		510.00000	481	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		562.00000	544	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		493.00000	464	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		595.00000	578	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		477.00000	449	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		628.00000	612	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		461.00000	434	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		663.00000	647	25.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.95	Call			446.00000	419	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			698.00000	683	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			419.00000	393	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			770.00000	756	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			432.00000	406	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			734.00000	719	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			446.00000	419	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			698.00000	683	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			419.00000	393	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			770.00000	756	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			389.00000	363	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			840.00000	827	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			406.00000	380	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			807.00000	794	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			406.00000	380	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			807.00000	794	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			603.00000	573	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			404.00000	386	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			566.00000	536	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			468.00000	449	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			372.00000	347	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			873.00000	860	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			340.00000	316	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			942.00000	929	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			623.00000	593	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			375.00000	357	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			584.00000	554	23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			435.00000	417	23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			547.00000	517	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			498.00000	480	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			389.00000	363	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			840.00000	827	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			356.00000	331	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			907.00000	894	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			668.00000	638	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			320.00000	301	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			623.00000	593	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			375.00000	357	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			547.00000	517	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			498.00000	480	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			493.00000	464	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			595.00000	578	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			340.00000	316	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			942.00000	929	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			311.00000	287	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,012.00000	1,001	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		461.00000	434	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		663.00000	647	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		372.00000	347	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		873.00000	860	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		311.00000	287	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,012.00000	1,001	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		284.00000	261	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,085.00000	1,074	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		325.00000	301	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		977.00000	965	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		297.00000	274	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,048.00000	1,037	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		271.00000	248	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,122.00000	1,112	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		693.00000	662	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		294.00000	276	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		645.00000	615	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		346.00000	328	22.74	0.00	0	0.00

Total for Derivatives:							179,386,994.80	17,627	414,030.00
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Grand Total:							179,386,994.80	17,627	414,030.00
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