



Daily MTM Report

Daily summary for 06/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.39000		7.37500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.38000		7.30000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.38000		7.25000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.43600		11.43800			0.00	0	0.00
R201 On 21/12/2014 Bond			7.43000		7.34500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.48000		7.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.48000		7.40000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.44500		7.37000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.52000		7.44000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.55100		7.46400			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				7.00500	6.87000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.51100		9.59210		26.79	2,710,635.00	285	157,677.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			451.00000	410	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			459.00000	499	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			471.00000	428	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			429.00000	467	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			451.00000	410	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			459.00000	499	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			433.00000	392	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			491.00000	531	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			367.00000	332	28.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			625.00000	671	28.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			326.00000	294	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			734.00000	783	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			313.00000	283	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			771.00000	822	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			290.00000	262	30.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			848.00000	901	30.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			241.00000	217	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,049.00000	1,106	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			259.00000	234	31.40	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			967.00000	1,023	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			250.00000	225	31.69	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,008.00000	1,064	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			228.00000	206	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,086.00000	1,145	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			241.00000	217	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,049.00000	1,106	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			194.00000	174	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,202.00000	1,263	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			205.00000	184	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,163.00000	1,223	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			173.00000	155	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,281.00000	1,344	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			216.00000	194	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,124.00000	1,183	31.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.25	Call			269.00000	243	31.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			927.00000	982	31.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			313.00000	283	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			771.00000	822	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			146.00000	130	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,404.00000	1,469	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			130.00000	115	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,488.00000	1,554	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			183.00000	164	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,241.00000	1,303	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			164.00000	146	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,322.00000	1,385	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			194.00000	174	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,202.00000	1,263	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			279.00000	252	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			887.00000	941	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			279.00000	252	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			887.00000	941	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			259.00000	234	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			967.00000	1,023	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			108.00000	96	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,616.00000	1,685	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			75.00000	65	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,883.00000	1,954	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			70.00000	61	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,928.00000	2,000	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			58.00000	50	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			2,066.00000	2,139	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			122.00000	108	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,530.00000	1,597	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,706.00000	1,627	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			14.00000	16	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			398.00000	361	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			556.00000	600	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			581.00000	531	25.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			289.00000	320	25.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			492.00000	447	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			400.00000	436	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			415.00000	376	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			523.00000	565	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			534.00000	487	26.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			342.00000	376	26.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			634.00000	580	25.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			242.00000	269	25.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			953.00000	882	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	8.75	Put			111.00000	121	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			915.00000	844	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			122.00000	133	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,074.00000	1,001	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			82.00000	90	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,074.00000	1,001	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			82.00000	90	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,116.00000	1,042	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			74.00000	81	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,245.00000	1,169	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			53.00000	58	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,202.00000	1,126	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			59.00000	65	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,159.00000	1,084	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			66.00000	73	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,334.00000	1,257	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	46	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,116.00000	1,042	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			74.00000	81	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,564.00000	1,485	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	24	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,471.00000	1,392	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			29.00000	31	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,379.00000	1,301	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			37.00000	40	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,289.00000	1,213	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			47.00000	52	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,033.00000	961	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			91.00000	100	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			877.00000	807	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			134.00000	146	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,289.00000	1,213	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			47.00000	52	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,202.00000	1,126	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			59.00000	65	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			877.00000	807	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			134.00000	146	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			803.00000	736	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			161.00000	175	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,611.00000	1,532	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			19.00000	21	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,517.00000	1,438	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	27	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,425.00000	1,347	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	36	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	8.70	Call			993.00000	921	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			101.00000	110	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,517.00000	1,438	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	27	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,425.00000	1,347	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	36	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			993.00000	921	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			101.00000	110	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			915.00000	844	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			122.00000	133	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			839.00000	771	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			147.00000	160	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,564.00000	1,485	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	24	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,471.00000	1,392	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			29.00000	31	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,033.00000	961	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			91.00000	100	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,334.00000	1,257	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	46	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			767.00000	702	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			175.00000	191	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			699.00000	636	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			207.00000	225	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			634.00000	580	25.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			242.00000	269	25.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			699.00000	636	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			207.00000	225	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			534.00000	487	26.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			342.00000	376	26.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			415.00000	376	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			523.00000	565	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			839.00000	771	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			147.00000	160	24.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			581.00000	531	25.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			289.00000	320	25.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			382.00000	346	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			590.00000	635	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			353.00000	319	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			660.00000	708	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			382.00000	346	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			590.00000	635	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			353.00000	319	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			660.00000	708	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			301.00000	272	30.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.10	Put			809.00000	861	30.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			557.00000	508	25.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			315.00000	347	25.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			512.00000	466	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			370.00000	405	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			339.00000	306	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			697.00000	745	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			290.00000	262	30.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			848.00000	901	30.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			205.00000	184	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,163.00000	1,223	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			183.00000	164	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,241.00000	1,303	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			115.00000	102	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,573.00000	1,641	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			102.00000	90	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,660.00000	1,729	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			155.00000	138	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,362.00000	1,427	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			138.00000	122	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,446.00000	1,511	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			155.00000	138	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,362.00000	1,427	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			96.00000	84	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,704.00000	1,773	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			85.00000	74	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,793.00000	1,863	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			85.00000	74	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,793.00000	1,863	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			66.00000	57	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,974.00000	2,046	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			51.00000	44	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,159.00000	2,233	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			44.00000	38	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,252.00000	2,327	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			39.00000	33	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,347.00000	2,422	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			34.00000	29	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,442.00000	2,518	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			115.00000	102	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,573.00000	1,641	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			102.00000	90	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,660.00000	1,729	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			90.00000	79	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,748.00000	1,818	31.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call			80.00000	70	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,837.00000	1,909	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			62.00000	54	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			2,020.00000	2,093	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			54.00000	47	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			2,112.00000	2,186	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			47.00000	41	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,205.00000	2,280	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			41.00000	36	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,299.00000	2,375	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			44.00000	38	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,252.00000	2,327	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			301.00000	272	30.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			809.00000	861	30.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			138.00000	122	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,446.00000	1,511	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			108.00000	96	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,616.00000	1,685	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			250.00000	225	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,008.00000	1,064	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			146.00000	130	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,404.00000	1,469	31.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			339.00000	306	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			697.00000	745	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			471.00000	428	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			429.00000	467	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			607.00000	555	25.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			265.00000	294	25.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			512.00000	466	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			370.00000	405	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			666.00000	607	24.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			224.00000	246	24.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			557.00000	508	25.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			315.00000	347	25.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			367.00000	332	28.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			625.00000	671	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.69210		9.77700		26.88	339,223.50	35	4,578.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			683.00000	641	27.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			706.00000	749	27.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			702.00000	659	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			675.00000	717	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			665.00000	624	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			738.00000	782	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			598.00000	562	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			871.00000	920	28.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.05	Call			598.00000	562	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			871.00000	920	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			568.00000	529	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			941.00000	987	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			554.00000	511	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			977.00000	1,019	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			500.00000	459	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,073.00000	1,117	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			419.00000	383	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,291	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			419.00000	383	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,291	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			450.00000	412	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,173.00000	1,220	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			404.00000	369	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,277.00000	1,327	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			434.00000	397	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,207.00000	1,255	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			362.00000	330	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,385.00000	1,438	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			390.00000	356	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,313.00000	1,364	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			337.00000	306	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,460.00000	1,514	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			466.00000	428	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,139.00000	1,185	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			517.00000	476	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,040.00000	1,084	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			535.00000	493	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,008.00000	1,051	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			301.00000	272	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,574.00000	1,630	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			279.00000	252	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,652.00000	1,710	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			349.00000	318	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,422.00000	1,475	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			362.00000	330	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,385.00000	1,438	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			434.00000	397	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,207.00000	1,255	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			324.00000	294	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,497.00000	1,552	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			483.00000	443	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,106.00000	1,151	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			483.00000	443	28.37	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 12/06/2009 Currency Future	10.40	Put			1,106.00000	1,151	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			239.00000	214	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,812.00000	1,872	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			188.00000	168	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,061.00000	2,126	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			181.00000	161	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,104.00000	2,169	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			160.00000	142	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,233.00000	2,300	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			268.00000	242	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,691.00000	1,750	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			349.00000	318	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,422.00000	1,475	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			631.00000	592	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			804.00000	850	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			802.00000	754	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			525.00000	562	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			722.00000	677	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			645.00000	685	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			648.00000	608	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			771.00000	816	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			763.00000	716	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			586.00000	624	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			683.00000	641	27.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			706.00000	749	27.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			846.00000	794	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			469.00000	502	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,123.00000	1,053	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			296.00000	310	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,123.00000	1,053	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			296.00000	310	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,227.00000	1,154	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			250.00000	262	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,262.00000	1,189	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			235.00000	247	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,298.00000	1,224	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			221.00000	232	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,373.00000	1,297	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			196.00000	205	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,335.00000	1,260	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			208.00000	218	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,488.00000	1,411	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			161.00000	169	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,335.00000	1,260	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			208.00000	218	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,192.00000	1,119	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			265.00000	277	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,649.00000	1,570	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			122.00000	127	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,567.00000	1,489	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			140.00000	147	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,411.00000	1,334	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			184.00000	192	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,057.00000	988	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			330.00000	346	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			994.00000	926	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			367.00000	384	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,608.00000	1,529	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			131.00000	137	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,527.00000	1,450	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			150.00000	158	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,449.00000	1,372	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			172.00000	180	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,157.00000	1,086	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			280.00000	294	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,090.00000	1,020	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			313.00000	328	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,025.00000	957	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			348.00000	365	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,817.00000	1,736	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			90.00000	94	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,732.00000	1,652	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			105.00000	110	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,411.00000	1,334	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			184.00000	192	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,488.00000	1,411	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			161.00000	169	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,690.00000	1,611	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			113.00000	118	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,527.00000	1,450	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			150.00000	158	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,157.00000	1,086	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			280.00000	294	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,373.00000	1,297	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			196.00000	205	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,298.00000	1,224	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			221.00000	232	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,227.00000	1,154	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			250.00000	262	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,025.00000	957	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Put			348.00000	365	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			963.00000	896	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			386.00000	404	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			903.00000	838	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			426.00000	446	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			963.00000	896	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			386.00000	404	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			722.00000	677	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			645.00000	685	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			763.00000	716	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			586.00000	624	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			614.00000	577	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			837.00000	884	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			583.00000	547	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			906.00000	955	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			903.00000	838	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			426.00000	446	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			583.00000	547	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			906.00000	955	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			846.00000	794	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			469.00000	502	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			648.00000	608	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			771.00000	816	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			782.00000	734	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			555.00000	592	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			742.00000	696	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			615.00000	654	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			568.00000	529	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			941.00000	987	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			376.00000	343	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,349.00000	1,400	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			279.00000	252	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,652.00000	1,710	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			258.00000	232	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,731.00000	1,790	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			517.00000	476	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,040.00000	1,084	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			312.00000	283	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,535.00000	1,591	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			290.00000	262	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,613.00000	1,670	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			337.00000	306	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,460.00000	1,514	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			290.00000	262	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,613.00000	1,670	28.37	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 12/06/2009 Currency Future	11.30	Call			248.00000	223	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,771.00000	1,831	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			230.00000	206	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,853.00000	1,914	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			212.00000	190	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,935.00000	1,998	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			196.00000	175	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,019.00000	2,083	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			221.00000	198	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,894.00000	1,956	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			204.00000	182	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,977.00000	2,040	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			173.00000	154	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,146.00000	2,212	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			147.00000	130	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,320.00000	2,388	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			135.00000	119	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,408.00000	2,477	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			124.00000	110	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,497.00000	2,567	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			114.00000	100	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,587.00000	2,658	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			166.00000	148	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,189.00000	2,256	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			153.00000	136	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,276.00000	2,344	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			141.00000	125	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,364.00000	2,433	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			130.00000	114	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,453.00000	2,522	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			204.00000	182	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,977.00000	2,040	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			135.00000	119	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,408.00000	2,477	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			500.00000	459	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,073.00000	1,117	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			404.00000	369	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,277.00000	1,327	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			554.00000	511	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			977.00000	1,019	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			248.00000	223	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,771.00000	1,831	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			230.00000	206	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,853.00000	1,914	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			301.00000	272	28.37	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 12/06/2009 Currency Future	11.05	Put			1,574.00000	1,630	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			239.00000	214	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,812.00000	1,872	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			631.00000	592	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			804.00000	850	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			742.00000	696	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			615.00000	654	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			665.00000	624	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			738.00000	782	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			874.00000	816	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			447.00000	474	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			824.00000	774	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			497.00000	531	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			782.00000	734	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			555.00000	592	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.85720		9.94390		26.74	0.00	0	65.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			884.00000	833	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			890.00000	926	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			902.00000	851	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			859.00000	894	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			866.00000	816	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			922.00000	959	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			798.00000	753	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,054.00000	1,096	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			455.00000	417	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,811.00000	1,860	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			941.00000	888	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			798.00000	830	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			902.00000	851	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			859.00000	894	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			831.00000	784	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			987.00000	1,026	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			766.00000	724	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,123.00000	1,166	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			737.00000	686	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,193.00000	1,229	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			700.00000	651	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,256.00000	1,293	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			664.00000	617	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,320.00000	1,359	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,021.00000	964	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			677.00000	707	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			983.00000	926	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			739.00000	769	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			941.00000	888	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.80	Put			798.00000	830	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			766.00000	724	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,123.00000	1,166	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			737.00000	686	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,193.00000	1,229	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,047.00000	982	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			653.00000	675	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,001.00000	945	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			707.00000	738	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			962.00000	907	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			768.00000	800	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			922.00000	869	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			828.00000	862	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			848.00000	800	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			954.00000	993	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			814.00000	768	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,020.00000	1,061	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			782.00000	738	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,088.00000	1,131	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			751.00000	705	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,158.00000	1,198	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,074.00000	1,001	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			630.00000	644	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			983.00000	926	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			739.00000	769	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			798.00000	753	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,054.00000	1,096	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.99020		10.07770		26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,056.00000	989	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,078.00000	1,099	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,073.00000	1,006	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,045.00000	1,066	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,056.00000	989	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,078.00000	1,099	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			971.00000	909	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,243.00000	1,269	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			987.00000	925	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,209.00000	1,234	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			939.00000	880	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,312.00000	1,340	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			924.00000	865	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,346.00000	1,375	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			909.00000	852	28.06	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,381.00000	1,411	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			544.00000	511	31.99	0.00	0	84.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,766.00000	2,821	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			453.00000	427	33.36	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,375.00000	3,437	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,127.00000	1,057	26.41	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			949.00000	967	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			894.00000	838	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,417.00000	1,448	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			814.00000	762	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,636.00000	1,672	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			839.00000	786	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,562.00000	1,596	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			789.00000	740	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,711.00000	1,749	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			754.00000	707	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,826.00000	1,867	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			765.00000	718	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,788.00000	1,827	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			721.00000	677	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,943.00000	1,986	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			743.00000	697	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,865.00000	1,907	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			544.00000	511	31.99	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,766.00000	2,821	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			661.00000	621	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,183.00000	2,231	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			680.00000	639	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,103.00000	2,149	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,090.00000	1,024	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,013.00000	1,034	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			955.00000	894	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,277.00000	1,304	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			591.00000	555	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,514.00000	2,565	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			529.00000	498	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,851.00000	2,907	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			476.00000	449	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,199.00000	3,258	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			420.00000	395	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,542.00000	3,605	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			866.00000	812	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,489.00000	1,521	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			608.00000	571	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,431.00000	2,481	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			489.00000	460	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,111.00000	3,170	32.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Call			436.00000	411	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,458.00000	3,521	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,865.00000	1,767	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			287.00000	277	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,485.00000	1,396	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			507.00000	506	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,204.00000	1,129	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			827.00000	839	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			575.00000	540	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,597.00000	2,650	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			404.00000	380	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,626.00000	3,690	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,937.00000	1,840	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			259.00000	249	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,539.00000	1,449	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			461.00000	459	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,246.00000	1,167	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			768.00000	777	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,021.00000	956	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,143.00000	1,166	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			839.00000	786	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,562.00000	1,596	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			700.00000	657	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,023.00000	2,067	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			502.00000	472	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,024.00000	3,082	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,660.00000	1,562	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			382.00000	372	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,335.00000	1,251	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			657.00000	660	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			625.00000	588	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,348.00000	2,398	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			360.00000	339	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,882.00000	3,948	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,595.00000	1,504	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			418.00000	414	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,289.00000	1,208	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			712.00000	718	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			515.00000	485	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,937.00000	2,994	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			436.00000	411	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,458.00000	3,521	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			347.00000	326	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,969.00000	4,035	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,726.00000	1,629	23.05	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 14/12/2009 Currency Future	8.70	Put			349.00000	338	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,383.00000	1,297	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			605.00000	607	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			643.00000	604	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,265.00000	2,314	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			464.00000	438	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,287.00000	3,347	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			374.00000	352	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,797.00000	3,862	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,795.00000	1,697	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			317.00000	307	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,433.00000	1,345	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			555.00000	555	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,165.00000	1,092	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			887.00000	902	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			559.00000	525	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,681.00000	2,735	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			476.00000	449	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,199.00000	3,258	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			389.00000	366	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,711.00000	3,776	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,693.00000	1,595	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			365.00000	355	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,359.00000	1,274	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			631.00000	633	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,108.00000	1,040	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			981.00000	1,000	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			634.00000	596	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,306.00000	2,356	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			536.00000	504	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,809.00000	2,864	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			459.00000	432	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,331.00000	3,392	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			367.00000	345	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,839.00000	3,905	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,089.00000	1,990	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			211.00000	200	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,660.00000	1,562	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			382.00000	372	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			625.00000	588	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,348.00000	2,398	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,169.00000	2,070	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			191.00000	180	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,383.00000	1,297	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			605.00000	607	24.51	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 14/12/2009 Currency Future	8.05	Call			2,209.00000	2,110	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			181.00000	170	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,760.00000	1,663	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			333.00000	322	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,408.00000	1,321	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			580.00000	581	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,145.00000	1,074	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			918.00000	934	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			777.00000	728	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,749.00000	1,788	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			652.00000	613	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,224.00000	2,272	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			551.00000	518	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,723.00000	2,778	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			470.00000	443	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,243.00000	3,303	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,333.00000	2,234	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			155.00000	144	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,485.00000	1,396	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			507.00000	506	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			575.00000	540	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,597.00000	2,650	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,291.00000	2,192	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			163.00000	152	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,829.00000	1,732	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			302.00000	292	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,459.00000	1,371	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			531.00000	530	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,184.00000	1,110	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			857.00000	870	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			801.00000	751	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,673.00000	1,711	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			671.00000	630	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,143.00000	2,190	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			567.00000	532	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,639.00000	2,692	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			412.00000	388	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,584.00000	3,648	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,502.00000	2,404	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			124.00000	114	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,011.00000	1,914	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			233.00000	224	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			721.00000	677	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,943.00000	1,986	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,544.00000	2,447	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	7.65	Put			117.00000	107	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,050.00000	1,951	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			222.00000	211	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,627.00000	1,533	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			400.00000	393	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,312.00000	1,229	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			684.00000	689	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			880.00000	825	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,453.00000	1,484	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			732.00000	687	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,904.00000	1,946	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			617.00000	580	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,389.00000	2,439	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.88220		10.96590		28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,391.00000	1,322	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,375.00000	1,390	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,374.00000	1,305	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,408.00000	1,423	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,357.00000	1,289	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,441.00000	1,457	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,323.00000	1,257	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,507.00000	1,525	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,244.00000	1,181	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,678.00000	1,699	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,275.00000	1,211	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,610.00000	1,629	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,577.00000	1,501	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,061.00000	1,069	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,006.00000	955	31.22	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,340.00000	2,373	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,842.00000	1,754	26.00	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			726.00000	722	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,232.00000	1,169	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,706.00000	1,727	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,892.00000	1,802	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			676.00000	670	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,794.00000	1,708	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			778.00000	776	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,747.00000	1,663	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			831.00000	831	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,702.00000	1,620	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			886.00000	888	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,659.00000	1,579	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			943.00000	947	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,617.00000	1,539	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,001.00000	1,007	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			952.00000	904	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,536.00000	2,572	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,024.00000	1,931	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			558.00000	549	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,340.00000	1,273	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,474.00000	1,491	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,307.00000	1,242	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,541.00000	1,560	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,214.00000	1,152	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,748.00000	1,770	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,185.00000	1,124	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,819.00000	1,842	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			732.00000	689	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,466.00000	3,506	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,109.00000	2,014	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			494.00000	482	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,427.00000	1,356	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,311.00000	1,324	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,291.00000	1,226	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,575.00000	1,594	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,260.00000	1,196	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,644.00000	1,664	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,229.00000	1,167	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,713.00000	1,734	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			764.00000	720	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,349.00000	3,388	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,169.00000	2,072	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			453.00000	440	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,463.00000	1,391	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,248.00000	1,259	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,427.00000	1,356	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,311.00000	1,324	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,260.00000	1,196	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,644.00000	1,664	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			787.00000	742	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,271.00000	3,310	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,199.00000	2,102	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			433.00000	420	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,482.00000	1,409	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,216.00000	1,227	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,445.00000	1,373	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,279.00000	1,291	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,409.00000	1,339	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,343.00000	1,356	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,340.00000	1,273	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,474.00000	1,491	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			798.00000	753	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,233.00000	3,271	33.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			13.87810		13.92260		24.72	3,608,306.00	260	13,655.00
£ / R On 16/03/2009 Currency Future	13.90	Call			612.00000	584	24.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			589.00000	606	24.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			632.00000	604	24.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			559.00000	576	24.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			539.00000	514	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			717.00000	736	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			388.00000	367	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,015.00000	1,039	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			372.00000	351	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			1,049.00000	1,073	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			272.00000	256	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,300.00000	1,328	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			196.00000	182	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,573.00000	1,604	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			138.00000	127	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,865.00000	1,899	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			112.00000	103	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,039.00000	2,075	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			145.00000	134	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,822.00000	1,856	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			186.00000	173	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,614.00000	1,645	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			177.00000	165	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,655.00000	1,687	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			186.00000	173	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,614.00000	1,645	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			160.00000	149	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,738.00000	1,771	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			196.00000	182	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,573.00000	1,604	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			153.00000	141	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,780.00000	1,813	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			90.00000	83	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,218.00000	2,254	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			131.00000	121	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,908.00000	1,943	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			145.00000	134	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,822.00000	1,856	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			118.00000	109	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			1,995.00000	2,031	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			76.00000	70	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,354.00000	2,392	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			81.00000	74	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,308.00000	2,346	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			106.00000	97	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,083.00000	2,119	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			90.00000	83	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,218.00000	2,254	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			68.00000	62	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,446.00000	2,484	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			61.00000	55	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,538.00000	2,577	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			61.00000	55	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,538.00000	2,577	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			100.00000	92	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			2,128.00000	2,164	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			54.00000	49	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,632.00000	2,671	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			36.00000	32	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,963.00000	3,004	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			41.00000	36	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,868.00000	2,908	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			23.00000	21	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,301.00000	3,343	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			16.00000	14	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,593.00000	3,636	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			8.00000	7	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,135.00000	4,179	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	3	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,731.00000	4,775	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			3.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,880.00000	4,924	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			4.00000	4	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,582.00000	4,625	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			9.00000	8	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			4,036.00000	4,080	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			4.00000	4	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,532.00000	4,576	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			32.00000	29	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			3,059.00000	3,100	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			85.00000	78	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,263.00000	2,300	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			48.00000	44	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,726.00000	2,766	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.00	Call			95.00000	87	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,173.00000	2,209	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			177.00000	165	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,655.00000	1,687	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			215.00000	201	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,493.00000	1,523	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			169.00000	157	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,696.00000	1,729	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			226.00000	211	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,453.00000	1,483	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			248.00000	233	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,376.00000	1,405	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			260.00000	244	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,337.00000	1,366	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			341.00000	321	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			1,118.00000	1,143	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			312.00000	294	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,189.00000	1,216	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			285.00000	268	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,262.00000	1,290	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			237.00000	222	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,414.00000	1,444	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			312.00000	294	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,189.00000	1,216	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			285.00000	268	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,262.00000	1,290	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			356.00000	336	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,083.00000	1,108	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			326.00000	307	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			1,153.00000	1,179	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			298.00000	281	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,226.00000	1,252	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			205.00000	192	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,533.00000	1,563	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			118.00000	109	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,995.00000	2,031	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			106.00000	97	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,083.00000	2,119	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			248.00000	233	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,376.00000	1,405	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			226.00000	211	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,453.00000	1,483	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			153.00000	141	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,780.00000	1,813	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			124.00000	115	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Put			1,952.00000	1,986	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			112.00000	103	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,039.00000	2,075	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			138.00000	127	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,865.00000	1,899	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			76.00000	70	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,354.00000	2,392	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			68.00000	62	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,446.00000	2,484	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			43.00000	39	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,820.00000	2,861	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			95.00000	87	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,173.00000	2,209	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			85.00000	78	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,263.00000	2,300	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			48.00000	44	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,726.00000	2,766	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			38.00000	34	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,916.00000	2,956	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			72.00000	66	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,400.00000	2,438	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			65.00000	59	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,492.00000	2,531	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			58.00000	52	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,585.00000	2,624	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			51.00000	46	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,679.00000	2,718	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			46.00000	41	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,773.00000	2,813	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			106.00000	97	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,083.00000	2,119	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			28.00000	25	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,156.00000	3,197	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			25.00000	22	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,252.00000	3,294	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			22.00000	19	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,349.00000	3,391	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			19.00000	17	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,447.00000	3,489	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			7.00000	6	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,234.00000	4,278	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			6.00000	5	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,333.00000	4,377	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			5.00000	4	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,432.00000	4,476	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Call			4.00000	3	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,631.00000	4,675	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	3	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,731.00000	4,775	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			3.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,830.00000	4,874	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			2.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,930.00000	4,974	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			15.00000	13	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,642.00000	3,685	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			13.00000	12	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,741.00000	3,783	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			11.00000	10	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,839.00000	3,882	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			10.00000	9	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,937.00000	3,981	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			13.00000	12	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,741.00000	3,783	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			10.00000	9	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,937.00000	3,981	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			7.00000	6	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,234.00000	4,278	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			5.00000	4	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,432.00000	4,476	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			7.00000	6	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,185.00000	4,228	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			6.00000	5	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,284.00000	4,327	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			5.00000	5	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,383.00000	4,427	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			5.00000	4	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,482.00000	4,526	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			4.00000	3	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,681.00000	4,725	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			3.00000	3	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,780.00000	4,825	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			2.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,980.00000	5,024	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			4.00000	4	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,532.00000	4,576	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			2.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,930.00000	4,974	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,030.00000	5,074	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	2	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Put			5,129.00000	5,173	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			2.00000	1	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,229.00000	5,273	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1.00000	1	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,329.00000	5,373	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			4.00000	3	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,631.00000	4,675	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,030.00000	5,074	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	2	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,129.00000	5,173	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			14.00000	12	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,691.00000	3,734	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			12.00000	11	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,790.00000	3,833	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			11.00000	9	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,888.00000	3,931	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			9.00000	8	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,987.00000	4,030	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			8.00000	7	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			4,086.00000	4,129	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			26.00000	24	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,204.00000	3,246	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			21.00000	18	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,398.00000	3,440	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			18.00000	16	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,496.00000	3,538	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			38.00000	34	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,916.00000	2,956	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			34.00000	30	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,011.00000	3,052	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			30.00000	27	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			3,107.00000	3,149	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			26.00000	24	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,204.00000	3,246	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			14.00000	12	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,691.00000	3,734	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			65.00000	59	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,492.00000	2,531	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			36.00000	32	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,963.00000	3,004	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			34.00000	30	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,011.00000	3,052	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			124.00000	115	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,952.00000	1,986	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Call			112.00000	103	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,039.00000	2,075	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			51.00000	46	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,679.00000	2,718	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			237.00000	222	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,414.00000	1,444	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			81.00000	74	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,308.00000	2,346	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			298.00000	281	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,226.00000	1,252	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			388.00000	367	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,015.00000	1,039	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			356.00000	336	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,083.00000	1,108	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			523.00000	498	25.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			750.00000	770	25.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			492.00000	468	26.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			819.00000	840	26.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			458.00000	435	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			886.00000	907	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			422.00000	400	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			949.00000	972	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			507.00000	483	25.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			784.00000	804	25.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			477.00000	454	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			855.00000	875	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			440.00000	417	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			917.00000	939	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			405.00000	383	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			982.00000	1,005	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			694.00000	664	23.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			471.00000	486	23.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			652.00000	624	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			530.00000	546	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			574.00000	548	25.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			651.00000	670	25.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			789.00000	758	23.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			367.00000	380	23.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			739.00000	709	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			417.00000	431	23.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			652.00000	624	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			530.00000	546	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			477.00000	454	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			855.00000	875	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			820.00000	788	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.45	Put		347.00000	360	23.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		764.00000	733	23.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		391.00000	405	23.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		716.00000	686	23.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		444.00000	458	23.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		673.00000	644	24.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		500.00000	516	24.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		593.00000	566	24.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		620.00000	638	24.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		556.00000	530	25.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		684.00000	702	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.13980	14.19190		24.95	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	14.20	Call		942.00000	904	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		951.00000	964	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		961.00000	922	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		919.00000	932	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		981.00000	941	24.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		889.00000	901	24.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		889.00000	852	25.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,047.00000	1,062	25.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		712.00000	670	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,370.00000	1,381	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		593.00000	555	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,601.00000	1,615	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		491.00000	456	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,849.00000	1,866	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		404.00000	372	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,112.00000	2,133	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		349.00000	321	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,308.00000	2,331	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		415.00000	383	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,073.00000	2,094	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		464.00000	431	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,923.00000	1,941	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		452.00000	418	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,960.00000	1,979	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		478.00000	443	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,886.00000	1,904	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		439.00000	407	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,997.00000	2,017	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		478.00000	443	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,886.00000	1,904	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		311.00000	284	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,469.00000	2,494	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		381.00000	351	26.01	0.00	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	16.00	Put			2,189.00000	2,211	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			360.00000	330	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,268.00000	2,291	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			284.00000	259	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,592.00000	2,619	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			659.00000	619	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,467.00000	1,479	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			339.00000	311	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,347.00000	2,371	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			302.00000	275	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,510.00000	2,535	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			268.00000	243	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,676.00000	2,703	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			252.00000	228	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,760.00000	2,788	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			244.00000	221	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,802.00000	2,831	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			293.00000	267	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,551.00000	2,577	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			330.00000	302	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,388.00000	2,412	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			237.00000	214	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,845.00000	2,874	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			190.00000	171	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,149.00000	3,181	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			203.00000	182	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,061.00000	3,093	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			152.00000	135	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,460.00000	3,496	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			125.00000	111	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,733.00000	3,771	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			84.00000	73	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,292.00000	4,333	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			55.00000	47	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,863.00000	4,907	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			50.00000	42	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,008.00000	5,052	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			64.00000	55	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,672.00000	4,715	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			87.00000	75	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,245.00000	4,286	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			93.00000	81	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,151.00000	4,191	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			66.00000	57	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,624.00000	4,667	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.25	Call			179.00000	160	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,237.00000	3,270	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			320.00000	293	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,428.00000	2,453	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			519.00000	483	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,777.00000	1,793	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			427.00000	395	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,035.00000	2,055	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			547.00000	511	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,706.00000	1,721	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			578.00000	540	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,636.00000	1,650	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			730.00000	688	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,338.00000	1,349	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			694.00000	653	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,402.00000	1,413	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			625.00000	586	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,533.00000	1,546	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			562.00000	525	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,670.00000	1,685	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			533.00000	497	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,741.00000	1,757	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			505.00000	469	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,813.00000	1,830	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			730.00000	688	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,338.00000	1,349	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			694.00000	653	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,402.00000	1,413	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			562.00000	525	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,670.00000	1,685	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			533.00000	497	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,741.00000	1,757	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			642.00000	602	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,500.00000	1,513	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			609.00000	570	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,567.00000	1,581	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			491.00000	456	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,849.00000	1,866	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			427.00000	395	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,035.00000	2,055	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			404.00000	372	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,112.00000	2,133	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			676.00000	636	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,434.00000	1,446	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			642.00000	602	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.05	Put			1,500.00000	1,513	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			609.00000	570	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,567.00000	1,581	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			464.00000	431	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,923.00000	1,941	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			339.00000	311	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,347.00000	2,371	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			404.00000	372	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,112.00000	2,133	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			360.00000	330	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,268.00000	2,291	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			392.00000	361	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,150.00000	2,172	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			370.00000	341	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,228.00000	2,251	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			302.00000	275	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,510.00000	2,535	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			381.00000	351	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,189.00000	2,211	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			320.00000	293	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,428.00000	2,453	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			268.00000	243	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,676.00000	2,703	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			237.00000	214	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,845.00000	2,874	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			252.00000	228	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,760.00000	2,788	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			223.00000	201	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,931.00000	2,961	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			209.00000	188	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,017.00000	3,049	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			223.00000	201	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,931.00000	2,961	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			197.00000	177	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,105.00000	3,137	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			276.00000	251	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,634.00000	2,661	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			260.00000	236	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,718.00000	2,746	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			230.00000	207	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,888.00000	2,918	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			216.00000	195	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,974.00000	3,005	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			349.00000	321	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,308.00000	2,331	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.35	Call			311.00000	284	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,469.00000	2,494	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			230.00000	207	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,888.00000	2,918	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			168.00000	150	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,326.00000	3,360	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			157.00000	140	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,415.00000	3,450	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			148.00000	131	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,506.00000	3,541	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			138.00000	122	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,596.00000	3,633	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			81.00000	70	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,339.00000	4,380	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			76.00000	65	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,434.00000	4,476	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			71.00000	61	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,529.00000	4,571	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			61.00000	53	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,719.00000	4,763	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			57.00000	49	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,815.00000	4,859	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			53.00000	45	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,911.00000	4,956	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			121.00000	107	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,779.00000	3,817	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			113.00000	100	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,872.00000	3,910	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			106.00000	93	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,964.00000	4,003	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			99.00000	87	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,057.00000	4,097	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			113.00000	100	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,872.00000	3,910	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			99.00000	87	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,057.00000	4,097	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			81.00000	70	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,339.00000	4,380	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			71.00000	61	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,529.00000	4,571	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			78.00000	68	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,386.00000	4,428	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			73.00000	63	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,481.00000	4,523	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			68.00000	59	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.70	Put			4,576.00000	4,619	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			59.00000	51	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,767.00000	4,811	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			51.00000	44	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,960.00000	5,004	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			48.00000	41	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,056.00000	5,101	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			61.00000	53	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,719.00000	4,763	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			53.00000	45	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,911.00000	4,956	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			46.00000	39	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,104.00000	5,149	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			43.00000	36	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,201.00000	5,247	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			40.00000	34	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,298.00000	5,344	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			37.00000	31	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,395.00000	5,442	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			59.00000	51	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,767.00000	4,811	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			45.00000	38	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,153.00000	5,198	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			42.00000	35	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,250.00000	5,295	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			162.00000	145	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,371.00000	3,405	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			143.00000	127	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,551.00000	3,587	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			134.00000	118	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,642.00000	3,679	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			117.00000	103	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,825.00000	3,863	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			110.00000	96	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,918.00000	3,956	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			103.00000	90	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,011.00000	4,050	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			96.00000	84	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,104.00000	4,144	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			197.00000	177	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,105.00000	3,137	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			185.00000	165	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,193.00000	3,226	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			173.00000	155	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,281.00000	3,315	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.40	Call			162.00000	145	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,371.00000	3,405	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			117.00000	103	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,825.00000	3,863	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			260.00000	236	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,718.00000	2,746	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			190.00000	171	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,149.00000	3,181	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			203.00000	182	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,061.00000	3,093	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			168.00000	150	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,326.00000	3,360	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			148.00000	131	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,506.00000	3,541	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			293.00000	267	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,551.00000	2,577	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			547.00000	511	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,706.00000	1,721	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			415.00000	383	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,073.00000	2,094	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			872.00000	835	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,080.00000	1,096	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			839.00000	804	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,147.00000	1,164	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			808.00000	764	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,216.00000	1,224	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			768.00000	725	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,276.00000	1,285	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			625.00000	586	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,533.00000	1,546	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			855.00000	819	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,113.00000	1,130	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			823.00000	784	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,181.00000	1,194	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			788.00000	744	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,246.00000	1,255	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			749.00000	707	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,307.00000	1,317	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,040.00000	998	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			798.00000	808	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,001.00000	960	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			859.00000	870	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			924.00000	886	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			982.00000	996	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,128.00000	1,077	23.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.75	Put			686.00000	687	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,080.00000	1,036	24.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			738.00000	746	24.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,001.00000	960	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			859.00000	870	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			823.00000	784	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,181.00000	1,194	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,155.00000	1,098	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			663.00000	658	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,101.00000	1,056	23.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			709.00000	716	23.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,060.00000	1,017	24.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			768.00000	777	24.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,021.00000	980	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			829.00000	840	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			906.00000	869	25.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,014.00000	1,029	25.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	1,017	24.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			0.00000	777	24.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	835	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			0.00000	1,096	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	764	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			0.00000	1,224	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.38550		14.43980		25.26	71,927.50	5	8.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,229.00000	1,175	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,239.00000	1,240	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,247.00000	1,193	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,207.00000	1,208	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,266.00000	1,211	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,176.00000	1,176	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,175.00000	1,124	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,335.00000	1,338	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,009.00000	963	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,620.00000	1,627	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			990.00000	944	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,651.00000	1,658	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			753.00000	712	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,114.00000	2,127	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,158.00000	1,108	25.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,368.00000	1,372	25.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,125.00000	1,076	25.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,435.00000	1,440	25.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,088.00000	1,040	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,498.00000	1,505	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,048.00000	1,001	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.95	Put			1,558.00000	1,565	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			972.00000	926	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,682.00000	1,690	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			935.00000	890	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,745.00000	1,754	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			900.00000	855	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,810.00000	1,819	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			865.00000	821	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,875.00000	1,886	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,141.00000	1,091	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,402.00000	1,406	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,109.00000	1,060	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,469.00000	1,475	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,068.00000	1,020	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,528.00000	1,535	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,029.00000	981	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,589.00000	1,596	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			953.00000	907	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,713.00000	1,722	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			917.00000	872	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,777.00000	1,787	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			882.00000	838	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,843.00000	1,853	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			849.00000	805	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,909.00000	1,919	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,325.00000	1,268	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,085.00000	1,083	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,285.00000	1,230	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,145.00000	1,144	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,211.00000	1,158	25.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,271.00000	1,272	25.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,404.00000	1,343	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			964.00000	957	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,366.00000	1,307	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,027.00000	1,022	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,285.00000	1,230	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,145.00000	1,144	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,109.00000	1,060	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,469.00000	1,475	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,430.00000	1,368	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			940.00000	933	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,385.00000	1,325	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			995.00000	989	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,346.00000	1,288	24.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,056.00000	1,052	24.75	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 14/09/2009 Currency Future	14.25	Call			1,305.00000	1,249	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,115.00000	1,113	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,193.00000	1,141	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,303.00000	1,305	25.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.72110		13.05660		26.65	674,218.30	53	4,569.00
€ / R On 16/03/2009 Currency Future	13.05	Call			608.00000	478	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			601.00000	807	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			520.00000	409	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			764.00000	988	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			475.00000	374	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			868.00000	1,103	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			448.00000	352	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			941.00000	1,181	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			398.00000	313	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,092.00000	1,342	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			387.00000	304	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,130.00000	1,383	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			376.00000	296	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,170.00000	1,425	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			277.00000	219	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,620.00000	1,897	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			269.00000	212	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,663.00000	1,941	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			317.00000	250	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,411.00000	1,679	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			366.00000	287	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,209.00000	1,466	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			434.00000	342	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			978.00000	1,221	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			461.00000	363	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			904.00000	1,142	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			490.00000	385	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			833.00000	1,064	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			505.00000	397	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			798.00000	1,026	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			536.00000	422	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			730.00000	951	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			434.00000	342	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			978.00000	1,221	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			589.00000	463	28.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			632.00000	842	28.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			422.00000	332	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,015.00000	1,261	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			553.00000	435	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.20	Put		697.00000	914	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		670.00000	525	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		513.00000	704	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		649.00000	509	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		542.00000	738	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		317.00000	250	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,411.00000	1,679	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		255.00000	201	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		1,749.00000	2,030	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call		212.00000	167	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put		2,055.00000	2,345	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call		336.00000	264	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put		1,329.00000	1,593	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call		345.00000	272	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put		1,289.00000	1,551	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		1,056.00000	840	24.98	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		199.00000	318	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		763.00000	598	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		406.00000	577	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		692.00000	543	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		485.00000	671	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		868.00000	685	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		312.00000	464	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,127.00000	898	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		170.00000	276	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,127.00000	898	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		170.00000	276	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,164.00000	928	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		157.00000	257	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,091.00000	868	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		184.00000	297	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		956.00000	759	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		250.00000	388	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		987.00000	785	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		231.00000	364	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		897.00000	709	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		290.00000	438	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,278.00000	1,023	23.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		122.00000	202	23.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		1,021.00000	812	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		214.00000	341	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		1,201.00000	959	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		145.00000	238	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,612.00000	1,325	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		55.00000	104	23.41	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	11.60	Call			1,525.00000	1,246	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			68.00000	125	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,440.00000	1,169	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			84.00000	148	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,358.00000	1,095	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			102.00000	174	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			987.00000	785	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			231.00000	364	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,568.00000	1,285	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			62.00000	114	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,482.00000	1,207	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			76.00000	136	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,399.00000	1,131	23.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			92.00000	160	23.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,318.00000	1,059	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			111.00000	188	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,240.00000	991	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			133.00000	220	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,164.00000	928	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			157.00000	257	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,358.00000	1,095	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			102.00000	174	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			926.00000	734	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			270.00000	413	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,091.00000	868	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			184.00000	297	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			841.00000	662	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			334.00000	491	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			788.00000	619	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			381.00000	548	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			841.00000	662	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			334.00000	491	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			788.00000	619	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			381.00000	548	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			739.00000	579	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			432.00000	608	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			814.00000	640	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			357.00000	519	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,482.00000	1,207	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			76.00000	136	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,318.00000	1,059	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			111.00000	188	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			956.00000	759	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			250.00000	388	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			814.00000	640	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.60	Put			357.00000	519	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			715.00000	560	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			458.00000	639	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			376.00000	296	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,170.00000	1,425	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			326.00000	257	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,370.00000	1,636	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			628.00000	493	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			571.00000	772	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			715.00000	560	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			458.00000	639	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			410.00000	322	30.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,053.00000	1,301	30.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			292.00000	231	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,535.00000	1,810	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			448.00000	352	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			941.00000	1,181	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,659.00000	1,366	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			53.00000	95	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			201.00000	158	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,144.00000	2,437	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			148.00000	116	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,691.00000	2,995	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			110.00000	79	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,253.00000	3,558	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			71.00000	48	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,814.00000	4,127	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			692.00000	543	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			485.00000	671	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			243.00000	190	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,836.00000	2,119	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			177.00000	139	36.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,370.00000	2,668	36.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			130.00000	102	38.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,923.00000	3,231	38.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			93.00000	64	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,487.00000	3,793	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			140.00000	110	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,784.00000	3,089	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			90.00000	62	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,533.00000	3,841	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			48.00000	32	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,291.00000	4,611	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			25.00000	16	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,068.00000	5,395	38.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.35	Call			1,755.00000	1,449	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			48.00000	78	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			168.00000	132	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,461.00000	2,760	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			112.00000	82	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,206.00000	3,511	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			63.00000	43	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,956.00000	4,272	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			33.00000	21	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,726.00000	5,050	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,140.00000	1,812	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			34.00000	41	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			206.00000	162	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,100.00000	2,391	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			137.00000	107	37.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,830.00000	3,136	37.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			86.00000	59	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,580.00000	3,888	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			46.00000	30	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,339.00000	4,659	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,481.00000	2,154	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	33	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,707.00000	1,407	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			50.00000	86	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			249.00000	196	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,792.00000	2,074	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			164.00000	128	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,507.00000	2,807	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			61.00000	41	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,004.00000	4,320	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,923.00000	2,595	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			17.00000	23	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,170.00000	2,840	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			13.00000	19	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,384.00000	2,056	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			27.00000	35	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			236.00000	185	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,880.00000	2,164	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			156.00000	122	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,599.00000	2,901	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			104.00000	73	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,348.00000	3,652	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,268.00000	2,938	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			11.00000	17	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,481.00000	2,154	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	33	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			249.00000	196	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,792.00000	2,074	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,219.00000	2,889	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			12.00000	18	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,432.00000	2,105	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	34	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			160.00000	125	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,553.00000	2,854	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			107.00000	76	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,300.00000	3,605	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,366.00000	3,037	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			9.00000	16	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,579.00000	2,252	27.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			23.00000	31	27.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,803.00000	1,492	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			46.00000	71	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			262.00000	207	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,706.00000	1,986	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			172.00000	135	36.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,416.00000	2,714	36.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			115.00000	85	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,158.00000	3,464	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,973.00000	2,644	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	22	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,189.00000	1,861	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	40	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			326.00000	257	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,370.00000	1,636	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,874.00000	2,546	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			17.00000	25	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,092.00000	1,764	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			35.00000	43	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			308.00000	244	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,452.00000	1,723	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			133.00000	105	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,877.00000	3,184	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			83.00000	57	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,626.00000	3,936	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,776.00000	2,448	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			19.00000	27	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,995.00000	1,667	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			38.00000	46	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			292.00000	231	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,535.00000	1,810	33.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.10	Call			191.00000	150	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,234.00000	2,529	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			127.00000	100	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,970.00000	3,279	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			77.00000	52	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,720.00000	4,031	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,071.00000	2,742	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			15.00000	20	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,286.00000	1,958	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			29.00000	37	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			926.00000	734	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			270.00000	413	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			224.00000	176	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,967.00000	2,254	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			97.00000	67	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,440.00000	3,746	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,726.00000	2,399	28.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			20.00000	28	28.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,947.00000	1,623	22.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			40.00000	51	22.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			284.00000	225	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,577.00000	1,854	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			186.00000	146	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,279.00000	2,575	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			124.00000	96	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,017.00000	3,325	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			74.00000	50	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,767.00000	4,079	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,628.00000	2,301	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			22.00000	30	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,850.00000	1,535	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			44.00000	64	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			118.00000	89	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,111.00000	3,418	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			68.00000	46	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,862.00000	4,175	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,677.00000	2,350	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			21.00000	29	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,899.00000	1,578	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			42.00000	57	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			181.00000	142	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,325.00000	2,621	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			121.00000	92	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,064.00000	3,371	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,973.00000	2,644	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	22	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,022.00000	2,693	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			15.00000	21	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,237.00000	1,910	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			31.00000	39	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			218.00000	171	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,011.00000	2,300	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			144.00000	113	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,737.00000	3,042	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,825.00000	2,497	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			18.00000	26	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,043.00000	1,715	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			37.00000	44	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			300.00000	237	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,493.00000	1,766	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			196.00000	154	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,189.00000	2,483	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			130.00000	102	38.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,923.00000	3,231	38.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			80.00000	55	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,673.00000	3,984	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			56.00000	38	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,099.00000	4,416	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,189.00000	1,861	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	40	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			520.00000	409	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			764.00000	988	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			422.00000	332	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,015.00000	1,261	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			68.00000	46	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,862.00000	4,175	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			36.00000	23	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,629.00000	4,952	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			37.00000	24	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,581.00000	4,903	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,432.00000	2,105	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	34	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,659.00000	1,366	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			53.00000	95	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			608.00000	478	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			601.00000	807	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			160.00000	125	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,553.00000	2,854	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			58.00000	39	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,052.00000	4,368	38.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.55	Call			2,530.00000	2,203	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			24.00000	32	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,755.00000	1,449	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			48.00000	78	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			168.00000	132	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,461.00000	2,760	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			112.00000	82	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,206.00000	3,511	38.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.93920		13.28510		26.33	0.00	0	2,605.00
€ / R On 12/06/2009 Currency Future	13.30	Call			942.00000	762	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			957.00000	1,123	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			853.00000	676	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,118.00000	1,287	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			806.00000	623	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,220.00000	1,384	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			767.00000	589	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,281.00000	1,450	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			711.00000	542	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,376.00000	1,553	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			693.00000	527	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,408.00000	1,588	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			658.00000	498	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,473.00000	1,658	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			492.00000	360	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,856.00000	2,071	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			478.00000	349	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,893.00000	2,110	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			578.00000	430	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,642.00000	1,841	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			641.00000	483	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,506.00000	1,694	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			748.00000	573	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,312.00000	1,484	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			806.00000	623	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,220.00000	1,384	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			837.00000	658	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,152.00000	1,319	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			853.00000	676	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,118.00000	1,287	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			821.00000	640	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,186.00000	1,351	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			887.00000	713	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,052.00000	1,224	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			870.00000	694	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,085.00000	1,255	27.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.30	Call			942.00000	762	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			957.00000	1,123	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			923.00000	747	27.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			988.00000	1,158	27.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			905.00000	732	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,020.00000	1,193	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			767.00000	589	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,281.00000	1,450	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			905.00000	732	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,020.00000	1,193	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,000.00000	810	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			865.00000	1,021	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			961.00000	778	27.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			926.00000	1,089	27.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			837.00000	658	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,152.00000	1,319	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			658.00000	498	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,473.00000	1,658	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			533.00000	394	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,748.00000	1,955	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			428.00000	309	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,043.00000	2,270	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			361.00000	256	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,276.00000	2,517	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			593.00000	443	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,608.00000	1,804	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			625.00000	470	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,540.00000	1,731	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,102.00000	900	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			717.00000	860	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,021.00000	827	26.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			836.00000	988	26.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,184.00000	957	25.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			649.00000	768	25.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,455.00000	1,184	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			470.00000	545	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,423.00000	1,155	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			488.00000	566	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,487.00000	1,214	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			452.00000	525	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,423.00000	1,155	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			488.00000	566	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,300.00000	1,043	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			565.00000	654	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,330.00000	1,070	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.50	Put			545.00000	631	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,241.00000	996	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			606.00000	707	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,621.00000	1,338	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			386.00000	448	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,361.00000	1,098	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			526.00000	609	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,520.00000	1,244	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			435.00000	505	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,587.00000	1,306	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			402.00000	467	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,553.00000	1,275	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			418.00000	486	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,871.00000	1,572	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			286.00000	333	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,797.00000	1,503	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			312.00000	364	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,726.00000	1,435	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			340.00000	396	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,655.00000	1,370	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			370.00000	430	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,392.00000	1,126	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			507.00000	587	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,834.00000	1,537	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			299.00000	348	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,761.00000	1,469	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			326.00000	380	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,690.00000	1,402	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			355.00000	413	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,300.00000	1,043	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			565.00000	654	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,587.00000	1,306	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			402.00000	467	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,271.00000	1,016	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			586.00000	677	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,213.00000	976	25.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			628.00000	737	25.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,621.00000	1,338	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			386.00000	448	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,553.00000	1,275	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			418.00000	486	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,129.00000	919	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			694.00000	830	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,908.00000	1,607	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			273.00000	318	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Call			1,761.00000	1,469	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			326.00000	380	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,241.00000	996	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			606.00000	707	25.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,082.00000	881	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			747.00000	892	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,041.00000	845	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			806.00000	955	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,129.00000	919	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			694.00000	830	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,271.00000	1,016	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			586.00000	677	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,157.00000	939	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			672.00000	800	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,455.00000	1,184	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			470.00000	545	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,392.00000	1,126	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			507.00000	587	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,157.00000	939	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			672.00000	800	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,102.00000	900	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			717.00000	860	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,062.00000	862	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			777.00000	923	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,041.00000	845	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			806.00000	955	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			786.00000	606	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,251.00000	1,417	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			980.00000	794	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			895.00000	1,055	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			729.00000	557	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,344.00000	1,518	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			609.00000	456	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,574.00000	1,767	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			548.00000	406	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,713.00000	1,916	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			519.00000	382	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,784.00000	1,993	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			465.00000	339	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,930.00000	2,149	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			440.00000	318	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,005.00000	2,229	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			416.00000	299	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,081.00000	2,310	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			394.00000	281	27.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.05	Put			2,159.00000	2,392	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			562.00000	418	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,677.00000	1,879	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			505.00000	371	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,820.00000	2,032	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			593.00000	443	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,608.00000	1,804	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			562.00000	418	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,677.00000	1,879	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			505.00000	371	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,820.00000	2,032	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			453.00000	328	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,968.00000	2,189	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			405.00000	290	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,120.00000	2,351	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			383.00000	272	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,198.00000	2,433	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			341.00000	240	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,356.00000	2,601	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			322.00000	225	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,437.00000	2,686	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			304.00000	211	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,519.00000	2,772	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			286.00000	198	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,601.00000	2,858	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			453.00000	328	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,968.00000	2,189	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			428.00000	309	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,043.00000	2,270	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			341.00000	240	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,356.00000	2,601	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			675.00000	512	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,440.00000	1,623	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,021.00000	827	26.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			836.00000	988	26.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			729.00000	557	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,344.00000	1,518	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			675.00000	512	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,440.00000	1,623	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			641.00000	483	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,506.00000	1,694	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			821.00000	640	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,186.00000	1,351	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,000.00000	810	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			865.00000	1,021	26.75	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 12/06/2009 Currency Future	14.20	Call			625.00000	470	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,540.00000	1,731	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.14920		13.49940		26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,226.00000	1,026	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,227.00000	1,376	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,155.00000	946	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,356.00000	1,497	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,089.00000	872	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,490.00000	1,623	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,049.00000	837	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,550.00000	1,687	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			973.00000	769	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,674.00000	1,820	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			756.00000	581	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,106.00000	2,282	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,121.00000	909	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,422.00000	1,559	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,010.00000	802	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,611.00000	1,753	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			937.00000	737	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,737.00000	1,888	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			901.00000	707	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,802.00000	1,957	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			867.00000	677	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,868.00000	2,028	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			834.00000	648	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,935.00000	2,099	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,190.00000	985	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,291.00000	1,436	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,121.00000	909	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,422.00000	1,559	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,089.00000	872	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,490.00000	1,623	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			937.00000	737	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,737.00000	1,888	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			901.00000	707	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,802.00000	1,957	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	1,163	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			0.00000	1,114	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	1,126	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			0.00000	1,177	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	1,091	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			0.00000	1,242	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	1,058	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			0.00000	1,309	26.90	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 05/02/2009 Index Future			301.73000		303.56000		0.00	0.00	0	601.00
ALBI On 07/05/2009 Index Future			310.01900		311.90100		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			317.06000		318.96100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.01800		125.15200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.41900		128.55600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.52500		131.66300		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			303.08700		304.84300		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			311.33300		313.13500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			318.86200		320.70200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			337.98800		337.98800		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			347.88400		347.88400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.24100		9.19900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.33500		8.24500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.40500		7.25100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.14900		8.06200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.23900		8.13200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.01200		7.89900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.21300		8.10200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.42500		11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.94800		10.97300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.04300		8.98500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.55200		7.46900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.19700		7.15000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.10700		8.05500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.67600		7.61800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.50500		7.45200		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
JN05 On 05/02/2009 jNote			7.99300		7.92000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.81100		7.72800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.74200		7.65200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.86700		7.75400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.74100		7.62400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.67900		7.56100		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.53700		11.54000		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.46300		11.46600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.43400		11.43600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.40000		11.39900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.14100		11.13900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.80500		10.80100		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			294.07100		296.20800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			302.07200		304.26500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			309.37700		311.61700		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.15800		7.14000		3.00	182,833,504.00	1,600	6,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,249.00000	4,221	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.50300		6.48300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,727.00000	3,702	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			208.00000	208	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.81200		5.79000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,687.00000	4,666	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			602.00000	604	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,885.00000	4,863	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			550.00000	552	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.31200		7.22800		11.95	13,741,312.00	100	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			6,362.00000	5,881	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			215.00000	253	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			9,072.00000	8,562	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			52.00000	62	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			15,836.00000	15,316	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1.00000	1	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			11,817.00000	11,300	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			10.00000	12	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			13,174.00000	12,655	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			4.00000	5	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.14700		7.06000		11.95	0.00	0	1,727.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	7.25	Call			4,246.00000	3,942	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,104.00000	3,324	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			2,195.00000	1,994	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,637.00000	5,962	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			11,592.00000	11,119	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			505.00000	555	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.03100		6.93900		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,705.00000	12,171	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			9.00000	12	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.34000		7.20700		24.97	683,006,081.00	5,150	10,325.00
R186 On 05/02/2009 Bond Future	9.25	Call			21,997.00000	20,389	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			28.00000	40	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.23700		7.10200		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			4,600.00000	3,981	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			12,344.00000	13,377	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			13,897.00000	12,681	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,447.00000	3,884	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			21,992.00000	20,533	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,272.00000	1,465	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.17400		7.03600		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			24,427.00000	23,037	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,065.00000	3,362	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.41400		11.41000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			590.00000	580	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			624.00000	614	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.47700		11.46100		0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			55.00000	50	0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			192.00000	192	0.46	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.35000		7.26600		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			9,208.00000	8,797	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.13700		7.04900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			9,926.00000	9,506	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	1	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.99800		6.90500		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			10,234.00000	9,806	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			6.00000	9	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.42100		7.33800		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			11,579.00000	11,040	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future			7.26700	7.18100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		10,962.00000	10,409	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.16900	7.08000		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		12,729.00000	12,166	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1.00000	1	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.42700	7.34400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		12,522.00000	11,932	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.28900	7.20400		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		11,798.00000	11,198	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.20500	7.11700		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		13,678.00000	13,064	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.36100	7.27700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		7,715.00000	7,371	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.12500	7.03500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,460.00000	7,105	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		5.00000	7	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.96400	6.86900		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,627.00000	8,270	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		14.00000	18	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.47200	7.39000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		12,538.00000	11,936	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.35000	7.26500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		11,742.00000	11,121	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.27500	7.18800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		13,649.00000	13,019	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.50800	7.41800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		9,490.00000	8,806	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.39300	7.30100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		10,271.00000	9,572	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.33400	7.24000		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
R208 On 06/08/2009 Bond Future	9.25	Call			13,782.00000	13,073	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			6.97700		6.83500		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			20,578.00000	18,956	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			6.89300		6.75000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			21,529.00000	19,873	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			6.84000		6.69400		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			20,170.00000	18,467	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			299.25500		300.99000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			307.39700		309.17700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			314.83000		316.64800		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.80550		6.80410		23.20	68,055.00	10	8,540.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			274.00000	276	23.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			270.00000	271	23.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			314.00000	317	22.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			210.00000	211	22.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			362.00000	365	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			158.00000	159	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			337.00000	340	21.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			183.00000	184	21.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			314.00000	317	22.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			210.00000	211	22.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			274.00000	276	23.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			270.00000	271	23.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			210.00000	212	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			406.00000	407	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			197.00000	199	25.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			443.00000	444	25.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			224.00000	226	24.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			370.00000	371	24.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			256.00000	258	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			302.00000	303	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			293.00000	296	22.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			239.00000	240	22.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			362.00000	365	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			158.00000	159	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			421.00000	422	20.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			117.00000	117	20.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90	Call			239.00000	242	24.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			335.00000	336	24.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			224.00000	226	24.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			370.00000	371	24.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			239.00000	242	24.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			335.00000	336	24.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			69.00000	70	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			915.00000	915	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			50.00000	51	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,046.00000	1,046	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			94.00000	95	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			789.00000	789	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			137.00000	139	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			633.00000	633	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			175.00000	176	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			521.00000	521	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			186.00000	187	25.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			481.00000	482	25.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			454.00000	455	20.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			100.00000	100	20.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			526.00000	528	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			72.00000	72	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			606.00000	607	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			52.00000	52	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			391.00000	393	21.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			136.00000	137	21.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			566.00000	567	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			61.00000	61	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			391.00000	393	21.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			136.00000	137	21.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			489.00000	490	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			85.00000	84	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			454.00000	455	20.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			100.00000	100	20.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			197.00000	199	25.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			443.00000	444	25.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			647.00000	649	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	43	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			489.00000	490	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			85.00000	84	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			175.00000	176	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			521.00000	521	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			165.00000	166	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			561.00000	561	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			137.00000	139	26.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Put			633.00000	633	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			114.00000	115	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			710.00000	710	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			150.00000	152	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			596.00000	597	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			125.00000	126	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			671.00000	671	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			337.00000	340	21.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			183.00000	184	21.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			734.00000	735	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			30.00000	30	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			647.00000	649	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	43	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			917.00000	918	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			13.00000	13	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			824.00000	825	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			20.00000	20	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			870.00000	871	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			16.00000	16	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			778.00000	780	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			24.00000	24	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			690.00000	692	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			36.00000	36	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			690.00000	692	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			36.00000	36	20.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			165.00000	166	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			561.00000	561	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			114.00000	115	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			710.00000	710	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			103.00000	105	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			749.00000	749	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			85.00000	86	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			831.00000	830	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			77.00000	78	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			872.00000	872	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			62.00000	63	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			958.00000	958	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			40.00000	41	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,136.00000	1,136	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			40.00000	41	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,136.00000	1,136	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			32.00000	33	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,228.00000	1,227	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			25.00000	26	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,321.00000	1,320	26.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.20	Call			20.00000	21	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,416.00000	1,415	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			56.00000	57	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,002.00000	1,001	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			45.00000	46	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,091.00000	1,090	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			36.00000	37	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,182.00000	1,181	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			29.00000	29	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,274.00000	1,274	26.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			186.00000	187	25.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			481.00000	482	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.90330		6.90290		23.69	0.00	0	820.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			430.00000	429	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			427.00000	426	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			468.00000	468	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			365.00000	364	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			508.00000	506	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			305.00000	303	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			487.00000	486	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			334.00000	333	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			468.00000	468	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			365.00000	364	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			430.00000	429	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			427.00000	426	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			364.00000	364	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			561.00000	561	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			350.00000	350	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			597.00000	597	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			379.00000	379	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			526.00000	526	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			412.00000	411	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			459.00000	458	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			448.00000	448	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			395.00000	394	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			448.00000	448	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			395.00000	394	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			412.00000	411	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			459.00000	458	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			508.00000	506	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			305.00000	303	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			554.00000	552	21.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			251.00000	249	21.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			379.00000	379	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			526.00000	526	24.61	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 12/06/2009 Currency Future	7.00	Call			395.00000	395	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			492.00000	492	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			350.00000	350	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			597.00000	597	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			175.00000	176	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,072.00000	1,072	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			155.00000	156	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,152.00000	1,152	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			222.00000	223	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			919.00000	920	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			279.00000	280	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			776.00000	777	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			323.00000	324	25.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			671.00000	671	25.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			336.00000	337	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			633.00000	634	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			580.00000	578	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			227.00000	224	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			640.00000	637	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			188.00000	184	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			674.00000	671	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			171.00000	168	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			530.00000	529	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			277.00000	275	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			674.00000	671	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			171.00000	168	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			530.00000	529	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			277.00000	275	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			608.00000	605	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			205.00000	201	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			744.00000	741	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			141.00000	138	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			336.00000	337	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			633.00000	634	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			311.00000	312	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			708.00000	709	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			279.00000	280	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			776.00000	777	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			249.00000	250	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			846.00000	847	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			295.00000	296	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			742.00000	742	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			264.00000	265	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			811.00000	811	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			818.00000	816	21.03	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	6.20	Put			115.00000	112	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			977.00000	975	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			74.00000	72	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			896.00000	894	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			93.00000	90	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			818.00000	816	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			115.00000	112	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			744.00000	741	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			141.00000	138	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			936.00000	934	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			83.00000	81	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			857.00000	854	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			104.00000	101	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			781.00000	778	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			128.00000	125	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			709.00000	706	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			156.00000	152	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			857.00000	854	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			104.00000	101	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			235.00000	236	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			882.00000	883	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			209.00000	210	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			956.00000	957	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			311.00000	312	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			708.00000	709	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			197.00000	198	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			994.00000	995	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			197.00000	198	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			994.00000	995	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			175.00000	176	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,072.00000	1,072	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			155.00000	156	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,152.00000	1,152	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			137.00000	137	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,234.00000	1,234	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			120.00000	121	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,318.00000	1,318	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			106.00000	107	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,403.00000	1,403	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			93.00000	93	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,490.00000	1,490	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			106.00000	107	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,403.00000	1,403	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			235.00000	236	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			882.00000	883	26.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Call			640.00000	637	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			188.00000	184	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			580.00000	578	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			227.00000	224	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.98580		6.99210		23.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			557.00000	546	23.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			565.00000	560	23.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			613.00000	601	23.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			471.00000	465	23.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			651.00000	639	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			409.00000	403	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			594.00000	582	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			502.00000	497	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			523.00000	513	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			630.00000	627	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			777.00000	762	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			285.00000	277	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			717.00000	702	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			325.00000	316	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			672.00000	658	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			380.00000	372	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			632.00000	620	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			440.00000	434	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			523.00000	513	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			630.00000	627	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			491.00000	482	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			699.00000	696	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			462.00000	454	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			770.00000	769	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			809.00000	794	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			267.00000	258	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			747.00000	732	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			305.00000	296	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			694.00000	679	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			352.00000	344	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			575.00000	564	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			533.00000	528	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			539.00000	529	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			597.00000	593	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			506.00000	497	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			664.00000	661	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			476.00000	468	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			734.00000	732	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			874.00000	860	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			232.00000	224	21.60	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	6.45	Call			809.00000	794	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			267.00000	258	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			694.00000	679	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			352.00000	344	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			575.00000	564	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			533.00000	528	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			506.00000	497	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			664.00000	661	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			0.00000	620	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			0.00000	434	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			0.00000	454	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			0.00000	769	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			0.00000	429	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			0.00000	843	25.85	0.00	0	0.00

Total for Derivatives:								887,053,262.30	7,498	352,130.00
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Grand Total:								887,053,262.30	7,498	352,130.00
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