



# Daily MTM Report

Daily summary for 07/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.51000		7.39000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.54000		7.38000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.56500		7.38000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.43400		11.43600			0.00	0	0.00
R201 On 21/12/2014 Bond			7.59000		7.43000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.64500		7.48000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.65000		7.48000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.62500		7.44500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.68000		7.52000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.70800		7.55100			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			7.19500	7.00500			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			9.58680	9.51100		26.97	42,220,267.20	4,404	159,344.00
\$ / R On 16/03/2009 Currency Future	9.50	Call		447.00000	479	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put		436.00000	392	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call		410.00000	439	26.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put		499.00000	452	26.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		428.00000	458	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		467.00000	421	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call		410.00000	439	26.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put		499.00000	452	26.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		392.00000	420	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		531.00000	483	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call		332.00000	354	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put		671.00000	617	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		294.00000	313	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		783.00000	726	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		283.00000	300	29.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		822.00000	763	29.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		262.00000	277	30.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		901.00000	840	30.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		217.00000	229	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		1,106.00000	1,042	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		234.00000	247	30.89	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		1,023.00000	960	30.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		225.00000	237	31.18	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		1,064.00000	1,001	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		206.00000	220	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		1,145.00000	1,083	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		217.00000	229	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		1,106.00000	1,042	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		174.00000	190	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		1,263.00000	1,203	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		184.00000	201	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		1,223.00000	1,164	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		155.00000	170	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		1,344.00000	1,283	32.03	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 16/03/2009 Currency Future	10.50	Call			194.00000	212	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,183.00000	1,126	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			243.00000	256	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			982.00000	919	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			283.00000	300	29.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			822.00000	763	29.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			130.00000	143	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,469.00000	1,406	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			115.00000	127	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,554.00000	1,490	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			164.00000	180	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,303.00000	1,243	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			146.00000	160	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,385.00000	1,323	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			174.00000	190	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,263.00000	1,203	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			252.00000	266	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			941.00000	880	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			252.00000	266	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			941.00000	880	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			234.00000	247	30.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			1,023.00000	960	30.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			96.00000	106	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,685.00000	1,619	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			65.00000	73	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,954.00000	1,886	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			61.00000	68	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			2,000.00000	1,931	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			50.00000	56	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			2,139.00000	2,069	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			108.00000	119	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,597.00000	1,533	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,627.00000	1,700	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			16.00000	13	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			361.00000	385	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			600.00000	548	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			531.00000	570	25.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			320.00000	283	25.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			376.00000	402	27.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			565.00000	515	27.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			487.00000	522	25.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			376.00000	335	25.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			580.00000	624	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			269.00000	238	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			882.00000	944	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.75	Put			121.00000	108	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			844.00000	905	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			133.00000	119	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,001.00000	1,066	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			90.00000	79	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,001.00000	1,066	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			90.00000	79	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,042.00000	1,108	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			81.00000	71	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,169.00000	1,237	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			58.00000	50	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,126.00000	1,194	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			65.00000	57	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,084.00000	1,150	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			73.00000	64	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,257.00000	1,326	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			46.00000	40	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,042.00000	1,108	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			81.00000	71	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,485.00000	1,557	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			24.00000	20	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,392.00000	1,464	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			31.00000	27	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,301.00000	1,372	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			40.00000	35	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,213.00000	1,282	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			52.00000	45	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			961.00000	1,025	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			100.00000	88	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			807.00000	867	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			146.00000	130	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,213.00000	1,282	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			52.00000	45	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,126.00000	1,194	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			65.00000	57	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			807.00000	867	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			146.00000	130	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			736.00000	793	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			175.00000	157	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,532.00000	1,605	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			21.00000	18	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,438.00000	1,510	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			27.00000	23	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,347.00000	1,417	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			36.00000	31	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.70	Call			921.00000	984	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			110.00000	97	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,438.00000	1,510	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			27.00000	23	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,347.00000	1,417	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			36.00000	31	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			921.00000	984	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			110.00000	97	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			844.00000	905	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			133.00000	119	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			771.00000	830	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			160.00000	143	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,485.00000	1,557	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			24.00000	20	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,392.00000	1,464	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			31.00000	27	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			961.00000	1,025	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			100.00000	88	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,257.00000	1,326	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			46.00000	40	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			702.00000	758	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			191.00000	171	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			636.00000	689	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			225.00000	202	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			580.00000	624	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			269.00000	238	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			636.00000	689	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			225.00000	202	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			487.00000	522	25.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			376.00000	335	25.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			376.00000	402	27.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			565.00000	515	27.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			771.00000	830	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			160.00000	143	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			531.00000	570	25.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			320.00000	283	25.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			346.00000	369	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			635.00000	582	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			319.00000	339	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			708.00000	653	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			346.00000	369	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			635.00000	582	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			319.00000	339	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			708.00000	653	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			272.00000	288	29.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.10	Put			861.00000	801	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			508.00000	545	25.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			347.00000	308	25.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			466.00000	500	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			405.00000	363	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			306.00000	326	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			745.00000	689	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			262.00000	277	30.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			901.00000	840	30.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			184.00000	201	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,223.00000	1,164	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			164.00000	180	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,303.00000	1,243	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			102.00000	112	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,641.00000	1,576	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			90.00000	99	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,729.00000	1,663	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			138.00000	151	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,427.00000	1,364	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			122.00000	134	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,511.00000	1,448	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			138.00000	151	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,427.00000	1,364	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			84.00000	93	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,773.00000	1,707	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			74.00000	82	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,863.00000	1,796	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			74.00000	82	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,863.00000	1,796	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			57.00000	64	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			2,046.00000	1,977	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			44.00000	49	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,233.00000	2,162	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			38.00000	43	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,327.00000	2,256	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			33.00000	37	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,422.00000	2,351	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			29.00000	33	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,518.00000	2,446	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			102.00000	112	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,641.00000	1,576	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			90.00000	99	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,729.00000	1,663	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			79.00000	88	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,818.00000	1,751	32.03	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 16/03/2009 Currency Future	11.35	Call			70.00000	77	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,909.00000	1,841	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			54.00000	60	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			2,093.00000	2,023	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			47.00000	52	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			2,186.00000	2,116	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			41.00000	46	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,280.00000	2,209	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			36.00000	40	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,375.00000	2,303	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			38.00000	43	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,327.00000	2,256	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			272.00000	288	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			861.00000	801	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			122.00000	134	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,511.00000	1,448	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			96.00000	106	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,685.00000	1,619	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			225.00000	237	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,064.00000	1,001	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			130.00000	143	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,469.00000	1,406	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			306.00000	326	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			745.00000	689	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			428.00000	458	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			467.00000	421	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			555.00000	597	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			294.00000	260	25.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			466.00000	500	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			405.00000	363	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			607.00000	656	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			246.00000	219	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			508.00000	545	25.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			347.00000	308	25.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			332.00000	354	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			671.00000	617	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.76840		9.69210		27.04	0.00	0	4,578.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			677.00000	712	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			685.00000	643	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			641.00000	673	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			749.00000	705	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			659.00000	692	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			717.00000	674	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			624.00000	655	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			782.00000	737	27.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.05	Call			562.00000	588	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			920.00000	870	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			562.00000	588	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			920.00000	870	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			529.00000	558	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			987.00000	940	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			511.00000	544	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,019.00000	976	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			459.00000	490	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,117.00000	1,072	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			383.00000	410	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,291.00000	1,242	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			383.00000	410	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,291.00000	1,242	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			412.00000	441	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,220.00000	1,173	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			369.00000	396	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,327.00000	1,277	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			397.00000	425	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,255.00000	1,207	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			330.00000	354	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,438.00000	1,386	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			356.00000	382	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,364.00000	1,313	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			306.00000	329	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,514.00000	1,460	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			428.00000	457	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,185.00000	1,139	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			476.00000	508	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,084.00000	1,039	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			493.00000	526	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,051.00000	1,007	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			272.00000	293	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,630.00000	1,575	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			252.00000	272	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,710.00000	1,653	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			318.00000	341	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,475.00000	1,423	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			330.00000	354	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,438.00000	1,386	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			397.00000	425	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,255.00000	1,207	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			294.00000	317	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,552.00000	1,498	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			443.00000	473	28.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,151.00000	1,105	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			443.00000	473	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,151.00000	1,105	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			214.00000	232	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,872.00000	1,814	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			168.00000	182	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,126.00000	2,064	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			161.00000	175	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,169.00000	2,107	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			142.00000	155	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,300.00000	2,236	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			242.00000	261	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,750.00000	1,693	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			318.00000	341	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,475.00000	1,423	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			592.00000	621	27.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			850.00000	802	27.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			754.00000	791	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			562.00000	522	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			608.00000	638	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			816.00000	769	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			716.00000	751	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			624.00000	582	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			641.00000	673	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			749.00000	705	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			794.00000	835	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			502.00000	466	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,053.00000	1,112	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			310.00000	293	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,053.00000	1,112	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			310.00000	293	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,154.00000	1,215	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			262.00000	247	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,189.00000	1,251	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			247.00000	233	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,224.00000	1,287	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			232.00000	219	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,297.00000	1,361	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			205.00000	193	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,260.00000	1,324	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			218.00000	206	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,411.00000	1,477	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			169.00000	158	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,260.00000	1,324	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			218.00000	206	25.38	0.00	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			1,119.00000	1,180	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			277.00000	262	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,570.00000	1,638	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			127.00000	120	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,489.00000	1,556	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			147.00000	138	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,334.00000	1,399	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			192.00000	181	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			988.00000	1,046	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			346.00000	328	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			926.00000	982	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			384.00000	364	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,529.00000	1,597	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			137.00000	129	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,450.00000	1,516	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			158.00000	148	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,372.00000	1,438	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			180.00000	169	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,086.00000	1,146	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			294.00000	277	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,020.00000	1,079	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			328.00000	310	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			957.00000	1,014	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			365.00000	345	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,736.00000	1,807	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			94.00000	88	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,652.00000	1,721	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			110.00000	103	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,334.00000	1,399	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			192.00000	181	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,411.00000	1,477	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			169.00000	158	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,611.00000	1,680	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			118.00000	111	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,450.00000	1,516	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			158.00000	148	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,086.00000	1,146	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			294.00000	277	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,297.00000	1,361	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			205.00000	193	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,224.00000	1,287	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			232.00000	219	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,154.00000	1,215	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			262.00000	247	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			957.00000	1,014	25.38	0.00	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			365.00000	345	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			896.00000	952	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			404.00000	383	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			838.00000	892	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			446.00000	424	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			896.00000	952	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			404.00000	383	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			677.00000	712	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			685.00000	643	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			716.00000	751	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			624.00000	582	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			577.00000	604	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			884.00000	836	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			547.00000	573	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			955.00000	905	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			838.00000	892	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			446.00000	424	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			547.00000	573	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			955.00000	905	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			794.00000	835	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			502.00000	466	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			608.00000	638	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			816.00000	769	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			734.00000	771	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			592.00000	552	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			696.00000	731	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			654.00000	613	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			529.00000	558	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			987.00000	940	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			343.00000	368	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,400.00000	1,349	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			252.00000	272	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,710.00000	1,653	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			232.00000	251	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,790.00000	1,733	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			476.00000	508	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,084.00000	1,039	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			283.00000	305	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,591.00000	1,536	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			262.00000	282	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,670.00000	1,614	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			306.00000	329	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,514.00000	1,460	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			262.00000	282	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,670.00000	1,614	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Call			223.00000	242	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,831.00000	1,773	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			206.00000	223	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,914.00000	1,855	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			190.00000	206	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,998.00000	1,938	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			175.00000	190	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,083.00000	2,021	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			198.00000	214	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,956.00000	1,896	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			182.00000	198	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,040.00000	1,979	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			154.00000	168	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,212.00000	2,150	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			130.00000	142	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,388.00000	2,324	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			119.00000	131	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,477.00000	2,412	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			110.00000	120	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,567.00000	2,501	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			100.00000	110	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,658.00000	2,592	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			148.00000	161	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,256.00000	2,193	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			136.00000	148	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,344.00000	2,280	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			125.00000	136	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,433.00000	2,368	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			114.00000	125	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,522.00000	2,457	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			182.00000	198	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,040.00000	1,979	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			119.00000	131	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,477.00000	2,412	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			459.00000	490	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,117.00000	1,072	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			369.00000	396	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,327.00000	1,277	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			511.00000	544	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,019.00000	976	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			223.00000	242	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,831.00000	1,773	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			206.00000	223	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,914.00000	1,855	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			272.00000	293	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,630.00000	1,575	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			214.00000	232	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,872.00000	1,814	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			592.00000	621	27.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			850.00000	802	27.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			696.00000	731	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			654.00000	613	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			624.00000	655	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			782.00000	737	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			816.00000	863	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			474.00000	445	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			774.00000	812	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			531.00000	494	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			734.00000	771	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			592.00000	552	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.93540		9.85720		26.66	99,354.00	10	75.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			869.00000	908	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			862.00000	823	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			833.00000	871	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			926.00000	885	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			851.00000	889	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			894.00000	854	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			816.00000	852	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			959.00000	917	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			753.00000	785	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,096.00000	1,050	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			417.00000	436	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,860.00000	1,801	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			888.00000	928	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			830.00000	792	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			851.00000	889	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			894.00000	854	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			784.00000	818	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,026.00000	982	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			724.00000	754	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,166.00000	1,119	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			686.00000	716	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,229.00000	1,180	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			651.00000	679	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,293.00000	1,244	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			617.00000	644	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,359.00000	1,308	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			964.00000	1,004	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			707.00000	669	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			926.00000	967	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.70	Put			769.00000	732	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			888.00000	928	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			830.00000	792	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			724.00000	754	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,166.00000	1,119	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			686.00000	716	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,229.00000	1,180	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			982.00000	1,024	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			675.00000	639	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			945.00000	985	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			738.00000	700	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			907.00000	947	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			800.00000	762	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			800.00000	835	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			993.00000	950	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			768.00000	801	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,061.00000	1,016	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			738.00000	770	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,131.00000	1,084	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			705.00000	735	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,198.00000	1,149	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,001.00000	1,044	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			644.00000	609	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			926.00000	967	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			769.00000	732	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			753.00000	785	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,096.00000	1,050	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.07430		9.99020		26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,024.00000	1,066	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,034.00000	992	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			989.00000	1,033	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,099.00000	1,058	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,006.00000	1,049	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,066.00000	1,025	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			989.00000	1,033	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,099.00000	1,058	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			909.00000	949	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,269.00000	1,224	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			925.00000	965	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,234.00000	1,190	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			880.00000	918	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,340.00000	1,293	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			865.00000	903	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,375.00000	1,328	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			852.00000	888	28.00	0.00	0	9,530.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,411.00000	1,364	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			511.00000	531	31.86	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,821.00000	2,756	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			427.00000	442	33.19	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,437.00000	3,368	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,057.00000	1,101	26.35	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			967.00000	927	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			838.00000	874	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,448.00000	1,399	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			762.00000	794	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,672.00000	1,620	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			786.00000	820	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,596.00000	1,545	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			740.00000	770	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,749.00000	1,696	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			707.00000	736	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,867.00000	1,812	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			718.00000	747	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,827.00000	1,773	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			677.00000	704	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,986.00000	1,930	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			697.00000	725	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,907.00000	1,851	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			511.00000	531	31.86	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,821.00000	2,756	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			621.00000	646	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,231.00000	2,171	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			639.00000	664	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,149.00000	2,090	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			894.00000	933	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,304.00000	1,259	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			555.00000	577	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,565.00000	2,503	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			498.00000	516	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,907.00000	2,842	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			449.00000	465	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,258.00000	3,191	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			395.00000	415	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,605.00000	3,541	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			812.00000	846	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,521.00000	1,472	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			571.00000	594	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,481.00000	2,420	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			460.00000	477	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,170.00000	3,103	32.62	0.00	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			411.00000	431	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,521.00000	3,457	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,767.00000	1,841	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			277.00000	267	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,396.00000	1,457	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			506.00000	483	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,129.00000	1,177	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			839.00000	803	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			540.00000	561	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,650.00000	2,587	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			380.00000	400	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,690.00000	3,625	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,840.00000	1,914	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			249.00000	240	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,449.00000	1,511	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			459.00000	437	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,167.00000	1,218	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			777.00000	744	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			956.00000	998	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,166.00000	1,124	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			786.00000	820	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,596.00000	1,545	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			657.00000	684	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,067.00000	2,009	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			472.00000	490	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,082.00000	3,015	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,562.00000	1,634	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			372.00000	359	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,251.00000	1,307	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			660.00000	632	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			588.00000	611	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,398.00000	2,336	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			339.00000	356	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,948.00000	3,882	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,504.00000	1,568	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			414.00000	394	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,208.00000	1,261	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			718.00000	687	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			485.00000	503	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,994.00000	2,928	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			411.00000	431	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,521.00000	3,457	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			326.00000	342	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,035.00000	3,968	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,629.00000	1,701	23.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.70	Put			338.00000	327	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,297.00000	1,355	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			607.00000	580	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			604.00000	628	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,314.00000	2,253	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			438.00000	453	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,347.00000	3,279	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			352.00000	370	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,862.00000	3,796	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,697.00000	1,770	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			307.00000	296	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,345.00000	1,405	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			555.00000	530	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,092.00000	1,138	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			902.00000	864	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			525.00000	546	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,735.00000	2,671	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			449.00000	465	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,258.00000	3,191	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			366.00000	384	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,776.00000	3,710	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,595.00000	1,667	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			355.00000	343	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,274.00000	1,330	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			633.00000	606	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,040.00000	1,084	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,000.00000	959	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			596.00000	619	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,356.00000	2,295	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			504.00000	524	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,864.00000	2,799	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			432.00000	448	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,392.00000	3,323	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			345.00000	363	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,905.00000	3,839	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,990.00000	2,068	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			200.00000	194	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,562.00000	1,634	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			372.00000	359	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			588.00000	611	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,398.00000	2,336	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,070.00000	2,149	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			180.00000	174	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,297.00000	1,355	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			607.00000	580	24.59	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 14/12/2009 Currency Future	8.05	Call			2,110.00000	2,190	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			170.00000	165	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,663.00000	1,735	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			322.00000	311	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,321.00000	1,379	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			581.00000	555	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,074.00000	1,120	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			934.00000	895	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			728.00000	759	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,788.00000	1,734	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			613.00000	637	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,272.00000	2,212	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			518.00000	538	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,778.00000	2,714	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			443.00000	459	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,303.00000	3,235	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,234.00000	2,314	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			144.00000	140	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,396.00000	1,457	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			506.00000	483	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			540.00000	561	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,650.00000	2,587	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,192.00000	2,272	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			152.00000	148	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,732.00000	1,805	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			292.00000	281	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,371.00000	1,430	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			530.00000	506	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,110.00000	1,158	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			870.00000	833	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			751.00000	782	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,711.00000	1,658	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			630.00000	655	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,190.00000	2,130	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			532.00000	553	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,692.00000	2,629	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			388.00000	407	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,648.00000	3,583	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,404.00000	2,485	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			114.00000	111	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,914.00000	1,989	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			224.00000	215	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			677.00000	704	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,986.00000	1,930	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,447.00000	2,528	23.20	0.00	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			107.00000	104	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,951.00000	2,028	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			211.00000	204	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,533.00000	1,601	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			393.00000	376	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,229.00000	1,284	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			689.00000	659	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			825.00000	860	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,484.00000	1,435	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			687.00000	714	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,946.00000	1,890	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			580.00000	602	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,439.00000	2,378	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			0.00000	2,572	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	97	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.98300		10.88220		28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,339.00000	1,389	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,356.00000	1,306	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,322.00000	1,372	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,390.00000	1,339	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,305.00000	1,355	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,423.00000	1,372	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,289.00000	1,338	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,457.00000	1,405	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,257.00000	1,305	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,525.00000	1,472	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,181.00000	1,226	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,699.00000	1,643	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,211.00000	1,257	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,629.00000	1,574	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,501.00000	1,556	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,069.00000	1,023	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			955.00000	990	31.08	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,373.00000	2,307	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,754.00000	1,820	25.93	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			722.00000	687	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,169.00000	1,214	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,727.00000	1,671	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,802.00000	1,870	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			670.00000	637	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,708.00000	1,772	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			776.00000	739	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,663.00000	1,726	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			831.00000	793	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,620.00000	1,681	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.15	Put			888.00000	848	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,579.00000	1,638	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			947.00000	905	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,539.00000	1,596	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,007.00000	963	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			904.00000	937	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,572.00000	2,504	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,931.00000	2,004	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			549.00000	521	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,273.00000	1,321	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,491.00000	1,438	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,242.00000	1,288	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,560.00000	1,505	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,152.00000	1,196	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,770.00000	1,713	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,124.00000	1,167	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,842.00000	1,784	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			689.00000	720	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,506.00000	3,437	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,014.00000	2,090	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			482.00000	457	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,356.00000	1,407	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,324.00000	1,274	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,226.00000	1,273	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,594.00000	1,540	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,196.00000	1,241	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,664.00000	1,608	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,167.00000	1,211	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,734.00000	1,678	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			720.00000	752	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,388.00000	3,319	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,072.00000	2,149	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			440.00000	416	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,391.00000	1,444	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,259.00000	1,211	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,356.00000	1,407	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,324.00000	1,274	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,196.00000	1,241	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,664.00000	1,608	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			742.00000	775	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,310.00000	3,242	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,102.00000	2,180	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			420.00000	397	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,409.00000	1,463	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,227.00000	1,180	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,373.00000	1,425	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,291.00000	1,242	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,273.00000	1,321	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,491.00000	1,438	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			753.00000	786	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,271.00000	3,203	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			0.00000	2,251	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			0.00000	368	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			0.00000	1,499	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			0.00000	1,116	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			0.00000	802	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			0.00000	3,119	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.46240		13.87810		24.98	4,237,483.20	293	13,887.00
£ / R On 16/03/2009 Currency Future	13.90	Call			584.00000	897	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			606.00000	335	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			604.00000	929	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			576.00000	317	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			514.00000	776	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			736.00000	413	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			367.00000	585	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,039.00000	673	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			351.00000	567	25.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			1,073.00000	705	25.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			256.00000	454	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,328.00000	942	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			182.00000	340	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,604.00000	1,178	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			127.00000	250	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,899.00000	1,437	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			103.00000	207	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,075.00000	1,595	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			134.00000	261	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,856.00000	1,399	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			173.00000	326	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,645.00000	1,213	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			165.00000	312	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,687.00000	1,249	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			173.00000	326	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,645.00000	1,213	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			149.00000	286	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,771.00000	1,323	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			182.00000	340	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,604.00000	1,178	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			141.00000	273	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.55	Put			1,813.00000	1,361	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			83.00000	171	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,254.00000	1,759	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			121.00000	238	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,943.00000	1,476	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			134.00000	261	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,856.00000	1,399	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			109.00000	217	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			2,031.00000	1,555	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			70.00000	148	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,392.00000	1,885	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			74.00000	155	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,346.00000	1,843	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			97.00000	198	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,119.00000	1,635	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			83.00000	171	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,254.00000	1,759	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			62.00000	134	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,484.00000	1,971	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			55.00000	121	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,577.00000	2,058	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			55.00000	121	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,577.00000	2,058	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			92.00000	189	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			2,164.00000	1,676	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			49.00000	109	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,671.00000	2,146	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			32.00000	75	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			3,004.00000	2,463	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			36.00000	84	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,908.00000	2,371	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			21.00000	51	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,343.00000	2,788	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			14.00000	36	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,636.00000	3,074	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			7.00000	18	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,179.00000	3,606	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	9	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,775.00000	4,196	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			2.00000	7	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,924.00000	4,345	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			4.00000	10	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,625.00000	4,048	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			8.00000	21	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			4,080.00000	3,508	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.45	Call			4.00000	11	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,576.00000	3,999	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			29.00000	67	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			3,100.00000	2,555	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			78.00000	163	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,300.00000	1,801	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			44.00000	98	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,766.00000	2,236	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			87.00000	180	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,209.00000	1,717	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			165.00000	312	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,687.00000	1,249	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			201.00000	370	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,523.00000	1,108	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			157.00000	298	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,729.00000	1,286	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			211.00000	386	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,483.00000	1,074	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			233.00000	419	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,405.00000	1,007	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			244.00000	437	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,366.00000	974	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			321.00000	534	25.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			1,143.00000	771	25.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			294.00000	502	26.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,216.00000	840	26.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			268.00000	473	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,290.00000	911	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			222.00000	402	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,444.00000	1,040	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			294.00000	502	26.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,216.00000	840	26.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			268.00000	473	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,290.00000	911	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			336.00000	550	25.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,108.00000	738	25.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			307.00000	518	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			1,179.00000	805	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			281.00000	487	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,252.00000	875	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			192.00000	355	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,563.00000	1,142	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			109.00000	217	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			2,031.00000	1,555	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			97.00000	198	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.90	Put			2,119.00000	1,635	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			233.00000	419	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,405.00000	1,007	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			211.00000	386	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,483.00000	1,074	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			141.00000	273	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,813.00000	1,361	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			115.00000	228	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,986.00000	1,515	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			103.00000	207	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,075.00000	1,595	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			127.00000	250	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,899.00000	1,437	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			70.00000	148	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,392.00000	1,885	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			62.00000	134	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,484.00000	1,971	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			39.00000	88	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,861.00000	2,326	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			87.00000	180	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,209.00000	1,717	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			78.00000	163	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,300.00000	1,801	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			44.00000	98	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,766.00000	2,236	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			34.00000	79	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,956.00000	2,417	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			66.00000	141	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,438.00000	1,928	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			59.00000	127	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,531.00000	2,015	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			52.00000	115	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,624.00000	2,102	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			46.00000	103	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,718.00000	2,191	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			41.00000	93	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,813.00000	2,281	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			97.00000	198	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,119.00000	1,635	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			25.00000	60	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,197.00000	2,648	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			22.00000	54	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,294.00000	2,741	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			19.00000	48	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,391.00000	2,836	26.48	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.35	Call			17.00000	43	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,489.00000	2,930	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			6.00000	16	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,278.00000	3,704	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			5.00000	14	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,377.00000	3,802	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			4.00000	13	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,476.00000	3,900	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			3.00000	10	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,675.00000	4,097	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	9	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,775.00000	4,196	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			2.00000	7	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,874.00000	4,295	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			2.00000	7	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,974.00000	4,394	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			13.00000	34	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,685.00000	3,121	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			12.00000	30	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,783.00000	3,218	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			10.00000	27	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,882.00000	3,314	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			9.00000	24	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,981.00000	3,411	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			12.00000	30	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,783.00000	3,218	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			9.00000	24	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,981.00000	3,411	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			6.00000	16	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,278.00000	3,704	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			4.00000	13	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,476.00000	3,900	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			6.00000	17	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,228.00000	3,655	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			5.00000	15	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,327.00000	3,753	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			5.00000	13	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,427.00000	3,851	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			4.00000	12	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,526.00000	3,949	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			3.00000	9	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,725.00000	4,147	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			3.00000	8	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,825.00000	4,246	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			2.00000	6	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.90	Put			5,024.00000	4,444	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			4.00000	11	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,576.00000	3,999	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			2.00000	7	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,974.00000	4,394	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	6	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,074.00000	4,493	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	5	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,173.00000	4,593	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			1.00000	4	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,273.00000	4,692	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1.00000	4	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,373.00000	4,791	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			3.00000	10	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,675.00000	4,097	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	6	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,074.00000	4,493	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	5	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,173.00000	4,593	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			12.00000	32	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,734.00000	3,170	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			11.00000	28	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,833.00000	3,266	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			9.00000	25	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,931.00000	3,363	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			8.00000	22	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			4,030.00000	3,460	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			7.00000	20	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			4,129.00000	3,557	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			24.00000	57	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,246.00000	2,694	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			18.00000	45	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,440.00000	2,883	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			16.00000	40	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,538.00000	2,978	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			34.00000	79	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,956.00000	2,417	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			30.00000	71	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,052.00000	2,509	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			27.00000	64	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			3,149.00000	2,601	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			24.00000	57	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,246.00000	2,694	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			12.00000	32	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,734.00000	3,170	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.35	Call			59.00000	127	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,531.00000	2,015	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			32.00000	75	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			3,004.00000	2,463	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			30.00000	71	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,052.00000	2,509	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			115.00000	228	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,986.00000	1,515	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			103.00000	207	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,075.00000	1,595	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			46.00000	103	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,718.00000	2,191	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			222.00000	402	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,444.00000	1,040	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			74.00000	155	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,346.00000	1,843	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			281.00000	487	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,252.00000	875	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			367.00000	585	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,039.00000	673	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			336.00000	550	25.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,108.00000	738	25.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			498.00000	751	23.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			770.00000	439	23.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			468.00000	706	24.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			840.00000	493	24.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			435.00000	663	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			907.00000	551	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			400.00000	623	24.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			972.00000	611	24.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			483.00000	728	23.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			804.00000	465	23.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			454.00000	684	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			875.00000	522	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			417.00000	644	24.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			939.00000	581	24.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			383.00000	604	24.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			1,005.00000	642	24.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			664.00000	1,029	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			486.00000	267	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			624.00000	962	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			546.00000	299	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			548.00000	835	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			670.00000	373	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			758.00000	1,171	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.50	Put			380.00000	209	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			709.00000	1,099	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			431.00000	237	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			624.00000	962	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			546.00000	299	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			454.00000	684	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			875.00000	522	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			788.00000	1,208	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			360.00000	196	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			733.00000	1,135	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			405.00000	222	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			686.00000	1,064	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			458.00000	251	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			644.00000	995	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			516.00000	283	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			566.00000	866	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			638.00000	353	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			530.00000	805	23.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			702.00000	393	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.72780		14.13980		24.98	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	14.15	Call			922.00000	1,214	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			932.00000	636	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			904.00000	1,186	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			964.00000	658	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			941.00000	1,243	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			901.00000	615	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			852.00000	1,109	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,062.00000	731	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			670.00000	916	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,381.00000	1,039	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			555.00000	793	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,615.00000	1,265	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			456.00000	664	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,866.00000	1,487	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			372.00000	553	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,133.00000	1,725	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			321.00000	483	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,331.00000	1,905	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			383.00000	568	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,094.00000	1,690	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			431.00000	631	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,941.00000	1,553	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			418.00000	615	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,979.00000	1,587	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			443.00000	647	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.60	Put			1,904.00000	1,520	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			407.00000	599	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,017.00000	1,621	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			443.00000	647	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,904.00000	1,520	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			284.00000	432	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,494.00000	2,054	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			351.00000	524	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,211.00000	1,796	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			330.00000	496	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,291.00000	1,868	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			259.00000	397	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,619.00000	2,169	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			619.00000	865	25.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,479.00000	1,137	25.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			311.00000	470	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,371.00000	1,942	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			275.00000	420	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,535.00000	2,092	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			243.00000	375	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,703.00000	2,247	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			228.00000	354	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,788.00000	2,326	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			221.00000	344	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,831.00000	2,366	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			267.00000	408	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,577.00000	2,131	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			302.00000	457	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,412.00000	1,979	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			214.00000	334	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,874.00000	2,406	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			171.00000	272	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,181.00000	2,694	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			182.00000	288	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,093.00000	2,611	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			135.00000	219	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,496.00000	2,992	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			111.00000	182	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,771.00000	3,254	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			73.00000	124	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,333.00000	3,796	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			47.00000	83	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,907.00000	4,355	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			42.00000	75	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,052.00000	4,497	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.80	Call			55.00000	95	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,715.00000	4,167	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			75.00000	128	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,286.00000	3,750	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			81.00000	136	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,191.00000	3,659	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			57.00000	98	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,667.00000	4,120	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			160.00000	256	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,270.00000	2,778	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			293.00000	444	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,453.00000	2,016	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			483.00000	699	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,793.00000	1,422	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			395.00000	583	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,055.00000	1,655	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			511.00000	736	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,721.00000	1,358	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			540.00000	774	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,650.00000	1,296	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			688.00000	934	25.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,349.00000	1,007	25.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			653.00000	899	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,413.00000	1,071	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			586.00000	833	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,546.00000	1,205	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			525.00000	755	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,685.00000	1,327	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			497.00000	717	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,757.00000	1,390	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			469.00000	682	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,830.00000	1,454	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			688.00000	934	25.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,349.00000	1,007	25.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			653.00000	899	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,413.00000	1,071	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			525.00000	755	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,685.00000	1,327	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			497.00000	717	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,757.00000	1,390	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			602.00000	849	25.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,513.00000	1,171	25.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			570.00000	813	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,581.00000	1,235	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			456.00000	664	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Put			1,866.00000	1,487	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			395.00000	583	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,055.00000	1,655	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			372.00000	553	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,133.00000	1,725	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			636.00000	882	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,446.00000	1,104	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			602.00000	849	25.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,513.00000	1,171	25.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			570.00000	813	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,581.00000	1,235	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			431.00000	631	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,941.00000	1,553	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			311.00000	470	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,371.00000	1,942	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			372.00000	553	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,133.00000	1,725	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			330.00000	496	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,291.00000	1,868	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			361.00000	538	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,172.00000	1,760	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			341.00000	510	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,251.00000	1,832	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			275.00000	420	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,535.00000	2,092	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			351.00000	524	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,211.00000	1,796	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			293.00000	444	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,453.00000	2,016	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			243.00000	375	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,703.00000	2,247	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			214.00000	334	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,874.00000	2,406	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			228.00000	354	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,788.00000	2,326	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			201.00000	315	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,961.00000	2,487	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			188.00000	297	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,049.00000	2,569	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			201.00000	315	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,961.00000	2,487	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			177.00000	280	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,137.00000	2,652	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			251.00000	386	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,661.00000	2,208	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.65	Call			236.00000	364	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,746.00000	2,287	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			207.00000	324	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,918.00000	2,447	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			195.00000	306	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,005.00000	2,528	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			321.00000	483	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,331.00000	1,905	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			284.00000	432	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,494.00000	2,054	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			207.00000	324	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,918.00000	2,447	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			150.00000	241	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,360.00000	2,863	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			140.00000	226	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,450.00000	2,949	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			131.00000	213	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,541.00000	3,035	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			122.00000	200	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,633.00000	3,122	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			70.00000	120	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,380.00000	3,842	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			65.00000	112	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,476.00000	3,934	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			61.00000	105	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,571.00000	4,027	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			53.00000	92	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,763.00000	4,214	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			49.00000	86	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,859.00000	4,308	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			45.00000	80	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,956.00000	4,402	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			107.00000	176	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,817.00000	3,299	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			100.00000	166	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,910.00000	3,388	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			93.00000	155	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,003.00000	3,477	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			87.00000	146	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,097.00000	3,568	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			100.00000	166	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,910.00000	3,388	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			87.00000	146	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,097.00000	3,568	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			70.00000	120	25.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.45	Put			4,380.00000	3,842	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			61.00000	105	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,571.00000	4,027	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			68.00000	116	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,428.00000	3,888	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			63.00000	108	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,523.00000	3,981	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			59.00000	101	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,619.00000	4,074	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			51.00000	89	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,811.00000	4,261	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			44.00000	77	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,004.00000	4,450	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			41.00000	72	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,101.00000	4,544	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			53.00000	92	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,763.00000	4,214	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			45.00000	80	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,956.00000	4,402	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			39.00000	70	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,149.00000	4,592	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			36.00000	65	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,247.00000	4,687	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			34.00000	61	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,344.00000	4,783	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			31.00000	57	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,442.00000	4,879	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			51.00000	89	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,811.00000	4,261	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			38.00000	67	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,198.00000	4,640	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			35.00000	63	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,295.00000	4,735	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			145.00000	233	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,405.00000	2,906	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			127.00000	206	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,587.00000	3,079	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			118.00000	194	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,679.00000	3,166	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			103.00000	171	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,863.00000	3,343	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			96.00000	160	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,956.00000	3,433	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			90.00000	150	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,050.00000	3,523	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.20	Call			84.00000	141	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,144.00000	3,613	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			177.00000	280	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,137.00000	2,652	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			165.00000	264	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,226.00000	2,736	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			155.00000	248	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,315.00000	2,820	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			145.00000	233	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,405.00000	2,906	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			103.00000	171	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,863.00000	3,343	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			236.00000	364	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,746.00000	2,287	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			171.00000	272	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,181.00000	2,694	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			182.00000	288	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,093.00000	2,611	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			150.00000	241	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,360.00000	2,863	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			131.00000	213	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,541.00000	3,035	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			267.00000	408	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,577.00000	2,131	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			511.00000	736	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,721.00000	1,358	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			383.00000	568	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,094.00000	1,690	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			835.00000	1,088	24.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,096.00000	760	24.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			804.00000	1,049	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,164.00000	821	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			764.00000	1,011	24.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,224.00000	883	24.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			725.00000	972	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,285.00000	944	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			586.00000	833	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,546.00000	1,205	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			819.00000	1,068	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,130.00000	790	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			784.00000	1,030	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,194.00000	852	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			744.00000	991	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,255.00000	913	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			707.00000	953	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	14.75	Put			1,317.00000	975	25.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			998.00000	1,332	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			808.00000	554	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			960.00000	1,272	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			870.00000	594	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			886.00000	1,158	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			996.00000	680	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,077.00000	1,457	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			687.00000	479	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,036.00000	1,393	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			746.00000	515	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			960.00000	1,272	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			870.00000	594	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			784.00000	1,030	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,194.00000	852	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,098.00000	1,489	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			658.00000	461	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,056.00000	1,425	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			716.00000	497	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,017.00000	1,362	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			777.00000	534	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			980.00000	1,302	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			840.00000	574	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			869.00000	1,130	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,029.00000	702	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,017.00000	1,362	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			777.00000	534	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			835.00000	1,088	24.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,096.00000	760	24.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			764.00000	1,011	24.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,224.00000	883	24.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.97920		14.38550		25.25	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,193.00000	1,493	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,208.00000	914	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,175.00000	1,466	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,240.00000	937	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,211.00000	1,520	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,176.00000	891	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,124.00000	1,388	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,338.00000	1,009	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			963.00000	1,219	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,627.00000	1,290	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			944.00000	1,201	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,658.00000	1,322	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			712.00000	949	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.80	Put			2,127.00000	1,770	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,108.00000	1,370	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,372.00000	1,041	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,076.00000	1,332	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,440.00000	1,103	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,040.00000	1,293	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,505.00000	1,164	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,001.00000	1,255	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,565.00000	1,226	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			926.00000	1,184	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,690.00000	1,355	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			890.00000	1,151	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,754.00000	1,421	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			855.00000	1,118	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,819.00000	1,489	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			821.00000	1,082	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,886.00000	1,553	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,091.00000	1,353	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,406.00000	1,074	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,060.00000	1,312	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,475.00000	1,133	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,020.00000	1,274	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,535.00000	1,195	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			981.00000	1,237	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,596.00000	1,258	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			907.00000	1,167	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,722.00000	1,388	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			872.00000	1,134	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,787.00000	1,455	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			838.00000	1,103	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,853.00000	1,523	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			805.00000	1,063	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,919.00000	1,583	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,268.00000	1,603	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,083.00000	824	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,230.00000	1,548	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,144.00000	868	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,158.00000	1,440	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,272.00000	961	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,343.00000	1,719	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			957.00000	740	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,307.00000	1,661	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,022.00000	781	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,230.00000	1,548	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,144.00000	868	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.80	Call		1,060.00000	1,312	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,475.00000	1,133	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,368.00000	1,749	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		933.00000	720	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,325.00000	1,690	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		989.00000	761	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,288.00000	1,632	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,052.00000	803	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,249.00000	1,575	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,113.00000	846	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,141.00000	1,414	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,305.00000	985	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.07070	12.72110		26.94	261,414.00	20	4,569.00
€ / R On 16/03/2009 Currency Future	12.70	Call		598.00000	773	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		577.00000	402	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		478.00000	612	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		807.00000	591	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		409.00000	522	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		988.00000	751	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		374.00000	475	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		1,103.00000	854	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		352.00000	447	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		1,181.00000	926	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		313.00000	396	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		1,342.00000	1,075	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		304.00000	384	29.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		1,383.00000	1,113	29.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		296.00000	373	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		1,425.00000	1,152	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		219.00000	272	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,897.00000	1,601	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		212.00000	265	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,941.00000	1,644	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		250.00000	313	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,679.00000	1,392	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		287.00000	362	30.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		1,466.00000	1,192	30.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		342.00000	433	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		1,221.00000	963	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		363.00000	461	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		1,142.00000	890	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		385.00000	490	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		1,064.00000	819	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		397.00000	505	27.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.35	Put			1,026.00000	785	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			422.00000	538	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			951.00000	718	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			342.00000	433	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,221.00000	963	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			463.00000	592	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			842.00000	621	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			332.00000	420	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,261.00000	1,000	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			435.00000	556	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			914.00000	685	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			525.00000	676	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			704.00000	506	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			509.00000	654	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			738.00000	534	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			250.00000	313	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,679.00000	1,392	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			201.00000	251	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			2,030.00000	1,730	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			167.00000	207	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,345.00000	2,036	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			264.00000	332	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,593.00000	1,311	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			272.00000	341	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,551.00000	1,271	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			840.00000	1,071	24.15	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			318.00000	200	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			543.00000	699	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			671.00000	479	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			685.00000	881	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			464.00000	310	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			898.00000	1,143	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			276.00000	172	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			898.00000	1,143	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			276.00000	172	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			928.00000	1,180	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			257.00000	159	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			868.00000	1,107	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			297.00000	186	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			759.00000	971	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			388.00000	250	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			785.00000	1,002	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			364.00000	232	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			709.00000	910	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			438.00000	289	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Call			1,023.00000	1,295	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			202.00000	124	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			812.00000	1,036	24.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			341.00000	216	24.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			959.00000	1,217	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			238.00000	147	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,325.00000	1,628	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			104.00000	58	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,246.00000	1,542	23.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			125.00000	71	23.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,169.00000	1,457	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			148.00000	86	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,095.00000	1,375	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			174.00000	104	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			785.00000	1,002	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			364.00000	232	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,285.00000	1,585	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			114.00000	64	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,207.00000	1,499	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			136.00000	78	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,131.00000	1,415	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			160.00000	95	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,059.00000	1,334	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			188.00000	114	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			991.00000	1,256	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			220.00000	135	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			928.00000	1,180	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			257.00000	159	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,095.00000	1,375	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			174.00000	104	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			734.00000	940	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			413.00000	269	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			868.00000	1,107	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			297.00000	186	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			662.00000	853	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			491.00000	332	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			619.00000	798	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			548.00000	378	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			662.00000	853	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			491.00000	332	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			619.00000	798	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			548.00000	378	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			579.00000	747	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			608.00000	427	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			640.00000	825	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.60	Put			519.00000	354	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,207.00000	1,499	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			136.00000	78	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,059.00000	1,334	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			188.00000	114	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			759.00000	971	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			388.00000	250	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			640.00000	825	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			519.00000	354	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			560.00000	723	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			639.00000	452	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			296.00000	373	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,425.00000	1,152	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			257.00000	322	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,636.00000	1,351	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			493.00000	633	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			772.00000	562	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			560.00000	723	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			639.00000	452	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			322.00000	408	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,301.00000	1,037	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			231.00000	287	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,810.00000	1,517	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			352.00000	447	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,181.00000	926	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,366.00000	1,676	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			95.00000	55	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			158.00000	196	34.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,437.00000	2,125	34.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			116.00000	143	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,995.00000	2,672	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			79.00000	105	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,558.00000	3,234	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			48.00000	67	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,127.00000	3,797	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			543.00000	699	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			671.00000	479	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			190.00000	238	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,119.00000	1,817	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			139.00000	171	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,668.00000	2,351	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			102.00000	125	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,231.00000	2,904	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			64.00000	89	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,793.00000	3,468	38.12	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.70	Call			110.00000	135	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,089.00000	2,765	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			62.00000	85	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,841.00000	3,515	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			32.00000	45	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,611.00000	4,274	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			16.00000	23	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,395.00000	5,052	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,449.00000	1,771	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			78.00000	51	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			132.00000	163	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,760.00000	2,442	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			82.00000	107	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,511.00000	3,187	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			43.00000	60	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,272.00000	3,939	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			21.00000	31	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			5,050.00000	4,710	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,812.00000	2,157	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			41.00000	37	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			162.00000	201	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,391.00000	2,081	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			107.00000	132	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,136.00000	2,811	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			59.00000	82	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,888.00000	3,561	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			30.00000	43	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,659.00000	4,322	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,154.00000	2,498	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			33.00000	27	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,407.00000	1,724	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			86.00000	53	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			196.00000	244	32.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,074.00000	1,773	32.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			128.00000	158	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,807.00000	2,488	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			41.00000	57	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,320.00000	3,986	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,595.00000	2,939	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			23.00000	18	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,840.00000	3,185	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			19.00000	15	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,056.00000	2,401	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			35.00000	30	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			185.00000	231	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.70	Put			2,164.00000	1,861	33.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			122.00000	151	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,901.00000	2,580	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			73.00000	100	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,652.00000	3,329	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			2,938.00000	3,283	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			17.00000	12	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,154.00000	2,498	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			33.00000	27	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			196.00000	244	32.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,074.00000	1,773	32.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,889.00000	3,234	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			18.00000	13	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,105.00000	2,449	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			34.00000	29	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			125.00000	154	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,854.00000	2,534	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			76.00000	102	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,605.00000	3,281	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,037.00000	3,381	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			16.00000	10	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,252.00000	2,596	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			31.00000	25	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,492.00000	1,819	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			71.00000	49	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			207.00000	257	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,986.00000	1,687	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			135.00000	167	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,714.00000	2,396	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			85.00000	110	37.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,464.00000	3,139	37.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,644.00000	2,988	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	18	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,861.00000	2,206	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			40.00000	35	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			257.00000	322	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,636.00000	1,351	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,546.00000	2,890	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			25.00000	19	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,764.00000	2,109	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			43.00000	38	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			244.00000	304	31.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,723.00000	1,433	31.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			105.00000	128	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			3,184.00000	2,858	36.71	0.00	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	16.60	Call			57.00000	79	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,936.00000	3,608	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,448.00000	2,792	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			27.00000	21	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,667.00000	2,012	25.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			46.00000	41	25.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			231.00000	287	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,810.00000	1,517	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			150.00000	185	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,529.00000	2,215	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			100.00000	122	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,279.00000	2,951	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			52.00000	73	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			4,031.00000	3,702	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,742.00000	3,087	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			20.00000	16	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			1,958.00000	2,303	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			37.00000	32	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			734.00000	940	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			413.00000	269	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			176.00000	219	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,254.00000	1,948	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			67.00000	92	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,746.00000	3,422	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,399.00000	2,743	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			28.00000	22	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,623.00000	1,964	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			51.00000	43	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			225.00000	280	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,854.00000	1,559	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			146.00000	181	34.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,575.00000	2,260	34.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			96.00000	119	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,325.00000	2,998	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			50.00000	70	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			4,079.00000	3,749	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,301.00000	2,645	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			30.00000	24	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,535.00000	1,867	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			64.00000	47	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			89.00000	113	37.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,418.00000	3,092	37.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			46.00000	65	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,175.00000	3,844	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,350.00000	2,694	29.88	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 16/03/2009 Currency Future	10.40	Put			29.00000	23	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,578.00000	1,915	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			57.00000	45	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			142.00000	176	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,621.00000	2,305	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			92.00000	116	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,371.00000	3,045	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,644.00000	2,988	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	18	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,693.00000	3,038	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			21.00000	17	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,910.00000	2,254	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			39.00000	34	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			171.00000	213	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,300.00000	1,992	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			113.00000	139	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			3,042.00000	2,718	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,497.00000	2,841	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			26.00000	20	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,715.00000	2,060	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			44.00000	40	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			237.00000	296	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,766.00000	1,475	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			154.00000	191	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,483.00000	2,170	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			102.00000	125	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,231.00000	2,904	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			55.00000	76	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,984.00000	3,655	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			38.00000	53	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,416.00000	4,082	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,861.00000	2,206	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			40.00000	35	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			409.00000	522	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			988.00000	751	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			332.00000	420	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,261.00000	1,000	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			46.00000	65	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,175.00000	3,844	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			23.00000	33	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,952.00000	4,613	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			24.00000	35	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,903.00000	4,564	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,105.00000	2,449	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			34.00000	29	28.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.45	Call			1,366.00000	1,676	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			95.00000	55	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			478.00000	612	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			807.00000	591	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			125.00000	154	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,854.00000	2,534	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			39.00000	55	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,368.00000	4,034	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,203.00000	2,547	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			32.00000	26	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,449.00000	1,771	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			78.00000	51	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			132.00000	163	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,760.00000	2,442	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			82.00000	107	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,511.00000	3,187	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			0.00000	3,577	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	6	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			0.00000	2,792	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	21	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			0.00000	1,295	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			0.00000	124	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	122	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			0.00000	2,951	36.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.29270		12.93920		25.98	0.00	0	2,605.00
€ / R On 12/06/2009 Currency Future	12.95	Call			881.00000	1,034	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			892.00000	691	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			762.00000	896	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,123.00000	904	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			676.00000	808	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,287.00000	1,065	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			623.00000	761	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,384.00000	1,168	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			589.00000	722	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,450.00000	1,229	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			542.00000	666	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,553.00000	1,323	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			527.00000	648	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,588.00000	1,356	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			498.00000	614	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,658.00000	1,421	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			360.00000	450	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,071.00000	1,807	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			349.00000	437	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,110.00000	1,844	27.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.35	Call			430.00000	534	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,841.00000	1,592	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			483.00000	597	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,694.00000	1,455	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			573.00000	703	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,484.00000	1,260	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			623.00000	761	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,384.00000	1,168	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			658.00000	792	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,319.00000	1,099	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			676.00000	808	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,287.00000	1,065	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			640.00000	776	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,351.00000	1,133	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			713.00000	842	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,224.00000	999	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			694.00000	825	26.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,255.00000	1,032	26.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			762.00000	896	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,123.00000	904	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			747.00000	878	26.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,158.00000	935	26.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			732.00000	860	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,193.00000	967	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			589.00000	722	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,450.00000	1,229	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			732.00000	860	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,193.00000	967	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			810.00000	954	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,021.00000	812	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			778.00000	915	25.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,089.00000	873	25.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			658.00000	792	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,319.00000	1,099	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			498.00000	614	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,658.00000	1,421	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			394.00000	491	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,955.00000	1,698	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			309.00000	388	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,270.00000	1,996	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			256.00000	324	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,517.00000	2,231	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			443.00000	550	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,804.00000	1,557	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			470.00000	581	27.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.20	Put			1,731.00000	1,488	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			900.00000	1,055	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			860.00000	662	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			827.00000	974	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			988.00000	782	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			957.00000	1,138	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			768.00000	595	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,184.00000	1,414	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			545.00000	421	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,155.00000	1,381	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			566.00000	439	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,214.00000	1,447	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			525.00000	404	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,155.00000	1,381	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			566.00000	439	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,043.00000	1,256	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			654.00000	513	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,070.00000	1,287	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			631.00000	494	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			996.00000	1,196	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			707.00000	553	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,338.00000	1,583	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			448.00000	341	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,098.00000	1,318	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			609.00000	475	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,244.00000	1,480	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			505.00000	388	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,306.00000	1,549	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			467.00000	356	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,275.00000	1,514	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			486.00000	371	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,572.00000	1,839	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			333.00000	246	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,503.00000	1,764	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			364.00000	271	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,435.00000	1,690	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			396.00000	298	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,370.00000	1,619	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			430.00000	326	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,126.00000	1,349	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			587.00000	457	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,537.00000	1,801	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			348.00000	259	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,469.00000	1,727	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			380.00000	284	24.73	0.00	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	11.95	Call			1,402.00000	1,654	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			413.00000	312	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,043.00000	1,256	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			654.00000	513	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,306.00000	1,549	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			467.00000	356	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,016.00000	1,226	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			677.00000	533	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			976.00000	1,167	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			737.00000	574	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,338.00000	1,583	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			448.00000	341	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,275.00000	1,514	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			486.00000	371	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			919.00000	1,082	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			830.00000	639	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,607.00000	1,877	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			318.00000	235	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,469.00000	1,727	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			380.00000	284	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			996.00000	1,196	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			707.00000	553	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			845.00000	993	25.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			955.00000	751	25.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			919.00000	1,082	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			830.00000	639	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,016.00000	1,226	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			677.00000	533	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			939.00000	1,110	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			800.00000	617	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,184.00000	1,414	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			545.00000	421	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,126.00000	1,349	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			587.00000	457	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			939.00000	1,110	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			800.00000	617	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			900.00000	1,055	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			860.00000	662	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			862.00000	1,013	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			923.00000	720	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			845.00000	993	25.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			955.00000	751	25.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			606.00000	741	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,417.00000	1,198	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			794.00000	935	25.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.20	Put			1,055.00000	842	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			557.00000	684	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,518.00000	1,292	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			456.00000	565	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,767.00000	1,522	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			406.00000	505	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,916.00000	1,662	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			382.00000	477	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,993.00000	1,734	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			339.00000	424	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,149.00000	1,882	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			318.00000	400	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,229.00000	1,957	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			299.00000	377	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,310.00000	2,034	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			281.00000	355	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,392.00000	2,112	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			418.00000	519	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,879.00000	1,627	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			371.00000	463	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,032.00000	1,771	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			443.00000	550	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,804.00000	1,557	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			418.00000	519	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,879.00000	1,627	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			371.00000	463	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,032.00000	1,771	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			328.00000	412	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,189.00000	1,919	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			290.00000	366	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,351.00000	2,073	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			272.00000	344	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,433.00000	2,152	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			240.00000	305	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,601.00000	2,312	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			225.00000	286	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,686.00000	2,394	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			211.00000	269	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,772.00000	2,476	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			198.00000	252	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,858.00000	2,560	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			328.00000	412	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,189.00000	1,919	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			309.00000	388	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,270.00000	1,996	27.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.30	Call			240.00000	305	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,601.00000	2,312	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			512.00000	631	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,623.00000	1,388	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			827.00000	974	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			988.00000	782	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			557.00000	684	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,518.00000	1,292	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			512.00000	631	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,623.00000	1,388	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			483.00000	597	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,694.00000	1,455	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			640.00000	776	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,351.00000	1,133	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			810.00000	954	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,021.00000	812	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			470.00000	581	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,731.00000	1,488	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.50240		13.14920		26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,163.00000	1,324	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,114.00000	922	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,026.00000	1,171	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,376.00000	1,168	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			946.00000	1,100	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,497.00000	1,298	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			872.00000	1,035	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,623.00000	1,433	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			837.00000	995	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,687.00000	1,493	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			769.00000	919	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,820.00000	1,617	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			581.00000	704	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,282.00000	2,051	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			909.00000	1,067	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,559.00000	1,364	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			802.00000	957	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,753.00000	1,554	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			737.00000	883	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,888.00000	1,680	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			707.00000	848	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,957.00000	1,745	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			677.00000	814	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,028.00000	1,811	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			648.00000	781	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,099.00000	1,879	27.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.60	Call			985.00000	1,135	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,436.00000	1,232	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			909.00000	1,067	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,559.00000	1,364	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			872.00000	1,035	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,623.00000	1,433	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			737.00000	883	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,888.00000	1,680	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			707.00000	848	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,957.00000	1,745	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,126.00000	1,288	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,177.00000	985	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,091.00000	1,248	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,242.00000	1,045	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,058.00000	1,209	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,309.00000	1,106	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	1,542	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			0.00000	740	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	1,485	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			0.00000	783	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	1,430	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			0.00000	828	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	1,377	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			0.00000	874	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	1,248	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			0.00000	1,045	25.90	0.00	0	0.00
ALBI On 05/02/2009 Index Future			298.52500		301.73000		0.00	5,970,500.00	2	601.00
ALBI On 07/05/2009 Index Future			306.72600		310.01900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			313.74300		317.06000		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.29900		125.01800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.68300		128.41900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.77800		131.52500		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			299.97900		303.08700		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			308.14700		311.33300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			315.61500		318.86200		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			9.37700		9.24100		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
J157 On 15/09/2015 jSwap			8.56900		8.33500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.67000		7.40500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.38400		8.14900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.49600		8.23900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.28300		8.01200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.47300		8.21300		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			10.92700		10.94800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.20000		9.04300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.74300		7.55200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.44500		7.19700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.27700		8.10700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.88700		7.67600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.73400		7.50500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.21400		7.99300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.04800		7.81100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.98700		7.74200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.13400		7.86700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.01700		7.74100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.95800		7.67900		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.53300		11.53700		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.45700		11.46300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.43400		11.43400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.40600		11.40000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.15800		11.14100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.83600		10.80500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			290.45100		294.07100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			298.35900		302.07200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 06/08/2009 Index Future			305.59000		309.37700		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.30600		7.15800		3.00	122,370,671.28	1,073	6,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,221.00000	3,996	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			6.67600		6.50300		0.00	275,784,975.00	2,500	2,500.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,702.00000	3,505	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			208.00000	236	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.02300		5.81200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,666.00000	4,487	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			604.00000	649	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,863.00000	4,681	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			552.00000	593	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.48100		7.31200		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			5,881.00000	4,961	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			253.00000	371	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			8,562.00000	7,560	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			62.00000	97	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			15,316.00000	14,279	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			11,300.00000	10,270	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			12.00000	20	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			12,655.00000	11,621	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			5.00000	8	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.32400		7.14700		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,942.00000	3,379	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,324.00000	3,820	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,994.00000	1,640	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,962.00000	6,667	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			11,119.00000	10,186	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			555.00000	682	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.21600		7.03100		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,171.00000	11,107	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			12.00000	22	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.52500		7.34000		24.97	89,857,912.43	689	10,876.00
R186 On 05/02/2009 Bond Future	9.25	Call			20,389.00000	18,211	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			40.00000	66	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.42500		7.23700		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			3,981.00000	3,236	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			13,377.00000	14,883	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			12,681.00000	11,110	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,884.00000	4,564	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 07/05/2009 Bond Future	9.00	Call		20,533.00000	18,596	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		1,465.00000	1,779	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.36600	7.17400		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		23,037.00000	21,195	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		3,362.00000	3,816	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.42300	11.41400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		580.00000	570	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		614.00000	605	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.57300	11.47700		0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		50.00000	42	0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		192.00000	212	0.46	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.52000	7.35000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		8,797.00000	7,971	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			7.31600	7.13700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		9,506.00000	8,659	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1.00000	2	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.18400	6.99800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		9,806.00000	8,960	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		9.00000	16	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.59800	7.42100		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call		11,040.00000	9,901	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.45100	7.26700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		10,409.00000	9,238	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		0.00000	1	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.35800	7.16900		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		12,166.00000	10,983	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1.00000	3	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.60400	7.42700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		11,932.00000	10,689	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			7.47100	7.28900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		11,198.00000	9,927	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			7.39200	7.20500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		13,064.00000	11,775	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		0.00000	1	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
R206 On 05/02/2009 Bond Future			7.55300	7.36100		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		7,371.00000	6,590	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			7.32700	7.12500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,105.00000	6,317	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		7.00000	14	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.17700	6.96400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,270.00000	7,478	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		18.00000	32	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.63800	7.47200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		11,936.00000	10,734	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			7.52100	7.35000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		11,121.00000	9,886	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			7.45000	7.27500		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		13,019.00000	11,768	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			7.67000	7.50800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		8,806.00000	7,591	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			7.55900	7.39300		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		9,572.00000	8,328	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			7.50200	7.33400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		13,073.00000	11,822	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			7.16100	6.97700		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		18,956.00000	16,919	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.07900	6.89300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		19,873.00000	17,786	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.02900	6.84000		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		18,467.00000	16,332	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			296.17900	299.25500		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			304.24400	307.39700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			311.61700	314.83000		0.00	0.00	0	100.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future			6.86790		6.80550		23.56	171,697.50	25	8,540.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			276.00000	302	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			271.00000	234	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			317.00000	347	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			211.00000	179	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			365.00000	402	21.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			159.00000	134	21.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			340.00000	373	21.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			184.00000	156	21.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			317.00000	347	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			211.00000	179	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			276.00000	302	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			271.00000	234	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			212.00000	230	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			407.00000	362	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			199.00000	216	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			444.00000	398	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			226.00000	246	24.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			371.00000	328	24.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			258.00000	282	23.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			303.00000	264	23.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			296.00000	324	22.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			240.00000	206	22.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			365.00000	402	21.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			159.00000	134	21.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			422.00000	466	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			117.00000	98	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			242.00000	263	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			336.00000	295	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			226.00000	246	24.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			371.00000	328	24.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			242.00000	263	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			336.00000	295	23.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			70.00000	82	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			915.00000	864	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			51.00000	60	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,046.00000	993	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			95.00000	110	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			789.00000	742	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			139.00000	159	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			633.00000	591	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			176.00000	190	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			521.00000	472	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			187.00000	202	25.34	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	7.10	Put			482.00000	435	25.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			455.00000	503	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			100.00000	85	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			528.00000	580	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			72.00000	62	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			607.00000	662	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			52.00000	44	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			393.00000	433	20.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			137.00000	115	20.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			567.00000	620	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			61.00000	52	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			393.00000	433	20.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			137.00000	115	20.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			490.00000	541	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			84.00000	73	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			455.00000	503	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			100.00000	85	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			199.00000	216	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			444.00000	398	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			649.00000	705	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	37	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			490.00000	541	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			84.00000	73	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			176.00000	190	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			521.00000	472	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			166.00000	179	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			561.00000	511	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			139.00000	159	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			633.00000	591	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			115.00000	133	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			710.00000	665	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			152.00000	168	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			597.00000	550	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			126.00000	145	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			671.00000	627	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			340.00000	373	21.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			184.00000	156	21.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			735.00000	793	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			30.00000	25	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			649.00000	705	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	37	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			918.00000	978	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			13.00000	10	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			825.00000	884	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			20.00000	16	20.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	5.95	Call			871.00000	931	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			16.00000	13	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			780.00000	838	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			24.00000	20	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			692.00000	748	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			36.00000	30	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			692.00000	748	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			36.00000	30	20.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			166.00000	179	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			561.00000	511	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			115.00000	133	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			710.00000	665	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			105.00000	121	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			749.00000	703	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			86.00000	100	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			830.00000	782	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			78.00000	91	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			872.00000	823	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			63.00000	74	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			958.00000	906	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			41.00000	49	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,136.00000	1,081	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			41.00000	49	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,136.00000	1,081	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			33.00000	39	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,227.00000	1,171	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			26.00000	31	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,320.00000	1,264	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			21.00000	25	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,415.00000	1,357	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			57.00000	67	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,001.00000	949	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			46.00000	54	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,090.00000	1,037	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			37.00000	44	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,181.00000	1,126	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			29.00000	35	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,274.00000	1,217	27.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			187.00000	202	25.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			482.00000	435	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.96140		6.90330		23.77	0.00	0	820.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			429.00000	451	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			426.00000	389	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			468.00000	489	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			364.00000	328	22.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			506.00000	533	21.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			303.00000	271	21.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			486.00000	510	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			333.00000	299	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			468.00000	489	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			364.00000	328	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			429.00000	451	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			426.00000	389	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			364.00000	380	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			561.00000	519	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			350.00000	365	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			597.00000	553	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			379.00000	396	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			526.00000	485	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			411.00000	431	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			458.00000	420	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			448.00000	469	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			394.00000	358	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			448.00000	469	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			394.00000	358	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			411.00000	431	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			458.00000	420	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			506.00000	533	21.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			303.00000	271	21.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			552.00000	584	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			249.00000	222	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			379.00000	396	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			526.00000	485	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			395.00000	413	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			492.00000	452	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			350.00000	365	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			597.00000	553	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			176.00000	190	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,072.00000	1,029	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			156.00000	168	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,152.00000	1,107	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			223.00000	240	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			920.00000	879	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			280.00000	300	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			777.00000	739	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			324.00000	337	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			671.00000	625	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			337.00000	350	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			634.00000	589	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			578.00000	615	21.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.55	Put			224.00000	204	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			637.00000	682	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			184.00000	170	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			671.00000	716	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			168.00000	155	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			529.00000	558	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			275.00000	246	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			671.00000	716	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			168.00000	155	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			529.00000	558	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			275.00000	246	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			605.00000	648	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			201.00000	187	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			741.00000	789	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			138.00000	127	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			337.00000	350	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			634.00000	589	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			312.00000	324	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			709.00000	663	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			280.00000	300	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			777.00000	739	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			250.00000	269	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			847.00000	807	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			296.00000	312	25.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			742.00000	700	25.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			265.00000	284	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			811.00000	773	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			816.00000	865	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			112.00000	103	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			975.00000	1,027	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			72.00000	65	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			894.00000	944	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			90.00000	83	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			816.00000	865	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			112.00000	103	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			741.00000	789	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			138.00000	127	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			934.00000	985	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			81.00000	74	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			854.00000	904	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			101.00000	93	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			778.00000	826	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			125.00000	115	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			706.00000	752	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			152.00000	141	21.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Call		854.00000	904	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		101.00000	93	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		236.00000	254	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		883.00000	843	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		210.00000	227	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		957.00000	915	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		312.00000	324	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		709.00000	663	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		198.00000	214	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		995.00000	952	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		198.00000	214	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		995.00000	952	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		176.00000	190	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,072.00000	1,029	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		156.00000	168	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,152.00000	1,107	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		137.00000	149	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,234.00000	1,188	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		121.00000	132	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,318.00000	1,270	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		107.00000	116	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,403.00000	1,355	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		93.00000	102	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,490.00000	1,441	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		107.00000	116	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,403.00000	1,355	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		236.00000	254	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		883.00000	843	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		637.00000	682	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		184.00000	170	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		578.00000	615	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		224.00000	204	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.04430	6.98580		23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		546.00000	568	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		560.00000	523	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		601.00000	624	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		465.00000	430	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		639.00000	663	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		403.00000	369	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		582.00000	606	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		497.00000	462	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		513.00000	532	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		627.00000	588	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		762.00000	796	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		277.00000	252	21.28	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	6.60	Call			702.00000	733	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			316.00000	289	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			658.00000	685	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			372.00000	341	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			620.00000	643	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			434.00000	398	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			513.00000	532	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			627.00000	588	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			482.00000	500	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			696.00000	655	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			454.00000	470	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			769.00000	726	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			794.00000	828	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			258.00000	234	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			732.00000	764	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			296.00000	270	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			679.00000	708	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			344.00000	314	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			564.00000	586	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			528.00000	492	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			529.00000	549	23.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			593.00000	555	23.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			497.00000	515	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			661.00000	621	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			468.00000	484	24.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			732.00000	690	24.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			860.00000	896	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			224.00000	202	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			794.00000	828	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			258.00000	234	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			679.00000	708	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			344.00000	314	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			564.00000	586	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			528.00000	492	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			497.00000	515	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			661.00000	621	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			620.00000	643	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			434.00000	398	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			454.00000	470	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			769.00000	726	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			429.00000	443	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			843.00000	798	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives:</b>								<b>540,974,274.61</b>	<b>9,016</b>	<b>357,090.00</b>

**Grand Total:** 540,974,274.61 9,016 357,090.00