

Daily MTM Report

Daily summary for 08/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.54500		7.51000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.58000		7.54000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.61000		7.56500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.40900		11.43400			0.00	0	0.00
R201 On 21/12/2014 Bond			7.64000		7.59000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.68500		7.64500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.69000		7.65000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.67000		7.62500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.72000		7.68000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.74900		7.70800			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				7.24000	7.19500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.86720		9.58680		30.20	60,890,491.20	6,171	160,488.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			439.00000	622	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			452.00000	355	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			479.00000	673	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			392.00000	306	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			458.00000	647	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			421.00000	330	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			439.00000	622	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			452.00000	355	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			420.00000	598	28.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			483.00000	381	28.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			354.00000	513	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			617.00000	496	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			313.00000	457	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			726.00000	589	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			300.00000	439	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			763.00000	622	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			277.00000	407	31.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			840.00000	690	31.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			229.00000	338	32.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,042.00000	871	32.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			247.00000	364	32.17	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			960.00000	797	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			237.00000	351	32.42	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,001.00000	834	32.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			220.00000	326	32.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,083.00000	909	32.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			229.00000	338	32.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,042.00000	871	32.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			190.00000	293	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,203.00000	1,026	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			201.00000	304	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,164.00000	987	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			170.00000	274	34.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,283.00000	1,106	34.20	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 16/03/2009 Currency Future	10.50	Call			212.00000	315	33.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,126.00000	948	33.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			256.00000	378	31.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			919.00000	761	31.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			300.00000	439	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			763.00000	622	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			143.00000	243	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,406.00000	1,226	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			127.00000	220	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,490.00000	1,303	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			180.00000	283	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,243.00000	1,066	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			160.00000	264	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,323.00000	1,147	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			190.00000	293	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,203.00000	1,026	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			266.00000	392	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			880.00000	725	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			266.00000	392	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			880.00000	725	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			247.00000	364	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			960.00000	797	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			106.00000	190	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,619.00000	1,422	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			73.00000	139	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,886.00000	1,671	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			68.00000	131	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,931.00000	1,714	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			56.00000	112	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			2,069.00000	1,844	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			119.00000	210	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,533.00000	1,342	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,700.00000	1,981	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			13.00000	14	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			385.00000	555	29.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			548.00000	437	29.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			570.00000	799	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			283.00000	232	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			402.00000	576	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			515.00000	409	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			522.00000	734	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			335.00000	267	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			624.00000	868	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			238.00000	200	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			944.00000	1,212	28.20	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 16/03/2009 Currency Future	8.75	Put			108.00000	94	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			905.00000	1,171	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			119.00000	103	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,066.00000	1,338	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			79.00000	71	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,066.00000	1,338	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			79.00000	71	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,108.00000	1,381	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			71.00000	64	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,237.00000	1,514	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			50.00000	47	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,194.00000	1,469	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			57.00000	52	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,150.00000	1,425	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			64.00000	58	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,326.00000	1,605	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			40.00000	37	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,108.00000	1,381	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			71.00000	64	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,557.00000	1,838	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			20.00000	20	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,464.00000	1,743	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			27.00000	26	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,372.00000	1,650	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			35.00000	33	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,282.00000	1,559	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			45.00000	42	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,025.00000	1,295	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			88.00000	78	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			867.00000	1,130	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			130.00000	113	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,282.00000	1,559	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			45.00000	42	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,194.00000	1,469	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			57.00000	52	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			867.00000	1,130	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			130.00000	113	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			793.00000	1,052	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			157.00000	134	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,605.00000	1,885	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			18.00000	18	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,510.00000	1,790	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			23.00000	23	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,417.00000	1,697	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			31.00000	30	28.20	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 16/03/2009 Currency Future	8.70	Call			984.00000	1,253	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			97.00000	86	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,510.00000	1,790	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			23.00000	23	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,417.00000	1,697	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			31.00000	30	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			984.00000	1,253	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			97.00000	86	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			905.00000	1,171	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			119.00000	103	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			830.00000	1,091	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			143.00000	123	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,557.00000	1,838	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			20.00000	20	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,464.00000	1,743	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			27.00000	26	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,025.00000	1,295	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			88.00000	78	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,326.00000	1,605	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			40.00000	37	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			758.00000	1,013	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			171.00000	146	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			689.00000	939	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			202.00000	172	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			624.00000	868	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			238.00000	200	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			689.00000	939	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			202.00000	172	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			522.00000	734	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			335.00000	267	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			402.00000	576	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			515.00000	409	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			830.00000	1,091	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			143.00000	123	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			570.00000	799	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			283.00000	232	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			369.00000	534	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			582.00000	467	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			339.00000	494	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			653.00000	526	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			369.00000	534	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			582.00000	467	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			339.00000	494	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			653.00000	526	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			288.00000	423	31.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.10	Put			801.00000	656	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			545.00000	767	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			308.00000	249	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			500.00000	703	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			363.00000	286	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			326.00000	475	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			689.00000	558	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			277.00000	407	31.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			840.00000	690	31.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			201.00000	304	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,164.00000	987	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			180.00000	283	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,243.00000	1,066	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			112.00000	199	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,576.00000	1,382	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			99.00000	180	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,663.00000	1,463	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			151.00000	255	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,364.00000	1,188	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			134.00000	232	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,448.00000	1,264	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			151.00000	255	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,364.00000	1,188	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			93.00000	171	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,707.00000	1,504	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			82.00000	154	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,796.00000	1,587	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			82.00000	154	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,796.00000	1,587	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			64.00000	124	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,977.00000	1,757	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			49.00000	100	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,162.00000	1,933	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			43.00000	89	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,256.00000	2,022	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			37.00000	80	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,351.00000	2,113	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			33.00000	71	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,446.00000	2,204	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			112.00000	199	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,576.00000	1,382	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			99.00000	180	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,663.00000	1,463	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			88.00000	162	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,751.00000	1,545	34.71	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	11.35	Call			77.00000	146	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,841.00000	1,629	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			60.00000	118	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			2,023.00000	1,801	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			52.00000	106	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			2,116.00000	1,888	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			46.00000	94	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,209.00000	1,977	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			40.00000	84	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,303.00000	2,067	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			43.00000	89	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,256.00000	2,022	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			288.00000	423	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			801.00000	656	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			134.00000	232	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,448.00000	1,264	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			106.00000	190	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,619.00000	1,422	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			237.00000	351	32.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,001.00000	834	32.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			143.00000	243	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,406.00000	1,226	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			326.00000	475	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			689.00000	558	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			458.00000	647	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			421.00000	330	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			597.00000	833	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			260.00000	216	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			500.00000	703	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			363.00000	286	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			656.00000	903	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			219.00000	186	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			545.00000	767	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			308.00000	249	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			354.00000	513	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			617.00000	496	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.02480		9.76840		28.98	50,124.00	5	4,578.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			692.00000	865	28.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			674.00000	590	28.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			712.00000	886	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			643.00000	561	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			673.00000	845	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			705.00000	620	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			655.00000	825	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			737.00000	650	28.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.05	Call			588.00000	747	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			870.00000	772	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			588.00000	747	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			870.00000	772	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			558.00000	710	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			940.00000	835	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			544.00000	693	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			976.00000	868	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			490.00000	643	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,072.00000	969	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			410.00000	554	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,129	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			410.00000	554	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,129	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			441.00000	590	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,173.00000	1,065	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			396.00000	537	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,277.00000	1,162	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			425.00000	572	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,207.00000	1,097	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			354.00000	487	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,386.00000	1,262	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			382.00000	520	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,313.00000	1,195	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			329.00000	456	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,460.00000	1,332	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			457.00000	609	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,139.00000	1,034	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			508.00000	659	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,039.00000	934	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			526.00000	676	29.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,007.00000	901	29.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			293.00000	413	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,575.00000	1,438	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			272.00000	386	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,653.00000	1,511	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			341.00000	472	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,423.00000	1,297	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			354.00000	487	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,386.00000	1,262	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			425.00000	572	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,207.00000	1,097	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			317.00000	442	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,498.00000	1,367	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			473.00000	628	30.25	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			1,105.00000	1,003	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			473.00000	628	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,105.00000	1,003	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			232.00000	337	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,814.00000	1,662	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			182.00000	273	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,064.00000	1,898	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			175.00000	263	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,107.00000	1,938	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			155.00000	236	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,236.00000	2,061	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			261.00000	373	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,693.00000	1,549	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			341.00000	472	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,423.00000	1,297	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			621.00000	786	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			802.00000	711	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			791.00000	988	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			522.00000	464	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			638.00000	806	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			769.00000	681	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			751.00000	931	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			582.00000	506	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			673.00000	845	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			705.00000	620	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			835.00000	1,048	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			466.00000	423	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,112.00000	1,344	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			293.00000	269	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,112.00000	1,344	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			293.00000	269	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,215.00000	1,452	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			247.00000	227	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,251.00000	1,489	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			233.00000	215	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,287.00000	1,527	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			219.00000	202	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,361.00000	1,604	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			193.00000	179	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,324.00000	1,565	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			206.00000	191	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,477.00000	1,723	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			158.00000	148	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,324.00000	1,565	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			206.00000	191	27.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,180.00000	1,416	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			262.00000	241	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,638.00000	1,888	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			120.00000	113	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,556.00000	1,805	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			138.00000	130	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,399.00000	1,643	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			181.00000	169	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,046.00000	1,274	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			328.00000	299	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			982.00000	1,207	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			364.00000	332	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,597.00000	1,846	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			129.00000	121	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,516.00000	1,764	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			148.00000	139	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,438.00000	1,683	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			169.00000	158	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,146.00000	1,379	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			277.00000	255	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,079.00000	1,309	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			310.00000	284	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,014.00000	1,240	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			345.00000	315	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,807.00000	2,060	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			88.00000	85	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,721.00000	1,973	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			103.00000	98	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,399.00000	1,643	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			181.00000	169	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,477.00000	1,723	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			158.00000	148	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,680.00000	1,930	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			111.00000	106	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,516.00000	1,764	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			148.00000	139	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,146.00000	1,379	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			277.00000	255	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,361.00000	1,604	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			193.00000	179	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,287.00000	1,527	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			219.00000	202	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,215.00000	1,452	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			247.00000	227	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,014.00000	1,240	27.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Put			345.00000	315	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			952.00000	1,174	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			383.00000	349	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			892.00000	1,110	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			424.00000	385	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			952.00000	1,174	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			383.00000	349	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			712.00000	886	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			643.00000	561	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			751.00000	931	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			582.00000	506	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			604.00000	766	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			836.00000	741	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			573.00000	728	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			905.00000	803	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			892.00000	1,110	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			424.00000	385	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			573.00000	728	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			905.00000	803	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			835.00000	1,048	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			466.00000	423	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			638.00000	806	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			769.00000	681	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			771.00000	959	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			552.00000	485	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			731.00000	908	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			613.00000	533	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			558.00000	710	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			940.00000	835	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			368.00000	503	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,349.00000	1,229	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			272.00000	386	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,653.00000	1,511	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			251.00000	361	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,733.00000	1,586	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			508.00000	659	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,039.00000	934	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			305.00000	427	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,536.00000	1,402	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			282.00000	400	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,614.00000	1,475	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			329.00000	456	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,460.00000	1,332	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			282.00000	400	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,614.00000	1,475	30.25	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			242.00000	349	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,773.00000	1,624	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			223.00000	325	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,855.00000	1,701	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			206.00000	303	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,938.00000	1,779	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			190.00000	283	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,021.00000	1,858	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			214.00000	314	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,896.00000	1,739	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			198.00000	293	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,979.00000	1,818	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			168.00000	254	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,150.00000	1,979	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			142.00000	219	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,324.00000	2,145	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			131.00000	204	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,412.00000	2,229	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			120.00000	189	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,501.00000	2,314	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			110.00000	176	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,592.00000	2,401	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			161.00000	245	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,193.00000	2,020	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			148.00000	228	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,280.00000	2,103	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			136.00000	212	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,368.00000	2,187	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			125.00000	196	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,457.00000	2,272	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			198.00000	293	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,979.00000	1,818	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			131.00000	204	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,412.00000	2,229	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			490.00000	643	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,072.00000	969	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			396.00000	537	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,277.00000	1,162	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			544.00000	693	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			976.00000	868	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			242.00000	349	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,773.00000	1,624	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			223.00000	325	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,855.00000	1,701	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			293.00000	413	30.25	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		1,575.00000	1,438	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		232.00000	337	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,814.00000	1,662	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		621.00000	786	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		802.00000	711	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		731.00000	908	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		613.00000	533	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		655.00000	825	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		737.00000	650	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		863.00000	1,079	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		445.00000	404	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		812.00000	1,018	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		494.00000	443	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		771.00000	959	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		552.00000	485	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.18550	9.93540		27.99	132,411.50	13	75.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		871.00000	1,027	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		885.00000	791	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		908.00000	1,064	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		823.00000	729	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		889.00000	1,045	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		854.00000	760	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		852.00000	1,008	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		917.00000	823	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		785.00000	931	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,050.00000	945	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		436.00000	561	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,801.00000	1,676	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		928.00000	1,083	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		792.00000	698	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		889.00000	1,045	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		854.00000	760	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		818.00000	968	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		982.00000	883	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		754.00000	895	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,119.00000	1,009	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		716.00000	861	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,180.00000	1,075	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		679.00000	828	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		1,244.00000	1,143	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		644.00000	798	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,308.00000	1,212	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,004.00000	1,192	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		669.00000	607	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		967.00000	1,137	26.70	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			732.00000	651	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			928.00000	1,083	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			792.00000	698	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			754.00000	895	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,119.00000	1,009	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			716.00000	861	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,180.00000	1,075	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,024.00000	1,221	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			639.00000	585	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			985.00000	1,164	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			700.00000	629	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			947.00000	1,110	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			762.00000	674	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			835.00000	988	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			950.00000	853	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			801.00000	949	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,016.00000	914	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			770.00000	912	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,084.00000	977	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			735.00000	877	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,149.00000	1,042	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,044.00000	1,250	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			609.00000	564	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			967.00000	1,137	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			732.00000	651	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			785.00000	931	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,050.00000	945	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.31880		10.07430		27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,049.00000	1,200	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,025.00000	931	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,066.00000	1,219	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			992.00000	900	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,033.00000	1,182	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,058.00000	963	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,033.00000	1,182	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,058.00000	963	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			949.00000	1,094	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,224.00000	1,126	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			965.00000	1,112	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,190.00000	1,094	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			918.00000	1,059	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,293.00000	1,191	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			903.00000	1,043	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,328.00000	1,224	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			888.00000	1,026	28.41	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		1,364.00000	1,257	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		531.00000	619	32.16	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,756.00000	2,600	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		442.00000	518	33.50	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,368.00000	3,199	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,101.00000	1,258	26.66	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		927.00000	839	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		874.00000	1,010	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,399.00000	1,291	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		794.00000	919	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,620.00000	1,500	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		820.00000	948	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,545.00000	1,429	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		770.00000	892	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,696.00000	1,573	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		736.00000	853	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,812.00000	1,684	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		747.00000	865	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,773.00000	1,647	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		704.00000	816	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,930.00000	1,797	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		725.00000	840	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,851.00000	1,721	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		531.00000	619	32.16	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,756.00000	2,600	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		646.00000	749	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,171.00000	2,030	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		664.00000	770	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,090.00000	1,952	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		933.00000	1,077	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,259.00000	1,158	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		577.00000	671	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,503.00000	2,352	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		516.00000	603	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,842.00000	2,684	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		465.00000	544	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,191.00000	3,025	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		415.00000	494	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,541.00000	3,375	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		846.00000	978	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,472.00000	1,359	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		594.00000	689	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,420.00000	2,271	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		477.00000	558	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,103.00000	2,939	32.92	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			431.00000	506	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,457.00000	3,287	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,841.00000	2,062	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			267.00000	243	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,457.00000	1,648	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			483.00000	429	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,177.00000	1,341	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			803.00000	722	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			561.00000	654	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,587.00000	2,435	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			400.00000	483	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,625.00000	3,464	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,914.00000	2,140	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			240.00000	221	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,511.00000	1,713	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			437.00000	394	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,218.00000	1,387	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			744.00000	668	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			998.00000	1,146	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,124.00000	1,027	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			820.00000	948	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,545.00000	1,429	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			684.00000	793	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,009.00000	1,874	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			490.00000	572	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,015.00000	2,854	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,634.00000	1,847	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			359.00000	328	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,307.00000	1,485	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			632.00000	566	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			611.00000	708	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,336.00000	2,190	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			356.00000	433	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,882.00000	3,714	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,568.00000	1,779	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			394.00000	360	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,261.00000	1,435	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			687.00000	616	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			503.00000	587	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,928.00000	2,769	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			431.00000	506	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,457.00000	3,287	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			342.00000	417	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,968.00000	3,799	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,701.00000	1,917	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.70	Put			327.00000	298	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,355.00000	1,537	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			580.00000	519	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			628.00000	728	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,253.00000	2,109	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			453.00000	531	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,279.00000	3,112	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			370.00000	449	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,796.00000	3,630	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,770.00000	1,989	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			296.00000	270	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,405.00000	1,592	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			530.00000	473	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,138.00000	1,298	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			864.00000	780	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			546.00000	636	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,671.00000	2,517	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			465.00000	544	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,191.00000	3,025	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			384.00000	466	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,710.00000	3,547	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,667.00000	1,882	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			343.00000	313	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,330.00000	1,511	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			606.00000	542	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,084.00000	1,238	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			959.00000	869	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			619.00000	718	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,295.00000	2,149	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			524.00000	611	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,799.00000	2,642	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			448.00000	525	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,323.00000	3,156	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			363.00000	441	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,839.00000	3,672	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,068.00000	2,300	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			194.00000	181	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,634.00000	1,847	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			359.00000	328	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			611.00000	708	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,336.00000	2,190	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,149.00000	2,382	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			174.00000	163	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,355.00000	1,537	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			580.00000	519	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,190.00000	2,423	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			165.00000	154	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,735.00000	1,952	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			311.00000	284	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,379.00000	1,564	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			555.00000	495	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,120.00000	1,278	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			895.00000	809	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			759.00000	878	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,734.00000	1,610	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			637.00000	738	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,212.00000	2,070	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			538.00000	628	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,714.00000	2,559	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			459.00000	538	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,235.00000	3,069	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,314.00000	2,549	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			140.00000	131	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,457.00000	1,648	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			483.00000	429	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			561.00000	654	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,587.00000	2,435	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,272.00000	2,507	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			148.00000	138	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,805.00000	2,025	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			281.00000	256	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,430.00000	1,620	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			506.00000	451	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,158.00000	1,319	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			833.00000	751	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			782.00000	905	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,658.00000	1,537	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			655.00000	759	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,130.00000	1,991	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			553.00000	645	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,629.00000	2,476	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			407.00000	488	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,583.00000	3,420	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,485.00000	2,722	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			111.00000	103	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,989.00000	2,219	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			215.00000	200	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			704.00000	816	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,930.00000	1,797	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,528.00000	2,765	24.12	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 14/12/2009 Currency Future	7.65	Put		104.00000	97	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		2,028.00000	2,259	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		204.00000	190	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,601.00000	1,813	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		376.00000	344	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		1,284.00000	1,460	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		659.00000	591	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		860.00000	994	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,435.00000	1,325	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		714.00000	828	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		1,890.00000	1,759	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		602.00000	699	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,378.00000	2,230	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		2,572.00000	2,810	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		97.00000	91	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.25750	10.98300		29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,355.00000	1,528	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,372.00000	1,270	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,389.00000	1,563	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,306.00000	1,206	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,372.00000	1,545	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,339.00000	1,238	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,338.00000	1,509	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,405.00000	1,301	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,305.00000	1,472	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,472.00000	1,365	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,226.00000	1,387	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,643.00000	1,529	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,257.00000	1,420	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,574.00000	1,463	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,556.00000	1,742	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,023.00000	934	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		990.00000	1,126	31.38	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,307.00000	2,169	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,820.00000	2,029	26.25	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		687.00000	621	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,214.00000	1,373	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,671.00000	1,556	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,870.00000	2,082	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		637.00000	575	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,772.00000	1,977	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		739.00000	669	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,726.00000	1,926	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		793.00000	719	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,681.00000	1,878	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.15	Put			848.00000	770	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,638.00000	1,831	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			905.00000	823	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,596.00000	1,785	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			963.00000	878	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			937.00000	1,067	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,504.00000	2,359	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,004.00000	2,225	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			521.00000	468	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,321.00000	1,491	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,438.00000	1,333	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,288.00000	1,455	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,505.00000	1,397	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,196.00000	1,354	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,713.00000	1,597	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,167.00000	1,323	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,784.00000	1,665	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			720.00000	847	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,437.00000	3,290	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,090.00000	2,329	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			457.00000	422	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,407.00000	1,582	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,274.00000	1,174	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,273.00000	1,437	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,540.00000	1,430	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,241.00000	1,403	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,608.00000	1,496	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,211.00000	1,370	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,678.00000	1,563	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			752.00000	872	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,319.00000	3,164	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,149.00000	2,400	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			416.00000	393	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,444.00000	1,620	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,211.00000	1,112	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,407.00000	1,582	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,274.00000	1,174	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,241.00000	1,403	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,608.00000	1,496	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			775.00000	888	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,242.00000	3,081	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,180.00000	2,436	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			397.00000	379	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,463.00000	1,639	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,180.00000	1,081	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,425.00000	1,600	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,242.00000	1,143	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,321.00000	1,491	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,438.00000	1,333	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			786.00000	897	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,203.00000	3,039	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,251.00000	2,509	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			368.00000	352	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,499.00000	1,679	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,116.00000	1,021	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			802.00000	914	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,119.00000	2,957	33.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.02250		14.46240		27.87	19,168,710.00	1,276	13,611.00
£ / R On 16/03/2009 Currency Future	14.45	Call			623.00000	990	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			611.00000	418	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			897.00000	1,362	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			335.00000	239	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			929.00000	1,399	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			317.00000	226	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			776.00000	1,219	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			413.00000	296	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			585.00000	930	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			673.00000	458	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			567.00000	901	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			705.00000	478	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			454.00000	746	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			942.00000	674	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			340.00000	617	28.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,178.00000	895	28.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			250.00000	492	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,437.00000	1,120	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			207.00000	426	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,595.00000	1,254	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			261.00000	510	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,399.00000	1,087	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			326.00000	601	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,213.00000	929	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			312.00000	585	29.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,249.00000	963	29.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			326.00000	601	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,213.00000	929	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			286.00000	547	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,323.00000	1,024	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			340.00000	617	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30	Put			1,178.00000	895	28.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			273.00000	528	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,361.00000	1,056	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			171.00000	367	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,759.00000	1,395	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			238.00000	475	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,476.00000	1,153	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			261.00000	510	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,399.00000	1,087	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			217.00000	442	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,555.00000	1,220	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			148.00000	328	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,885.00000	1,505	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			155.00000	341	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,843.00000	1,468	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			198.00000	411	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,635.00000	1,288	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			171.00000	367	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,759.00000	1,395	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			134.00000	303	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,971.00000	1,581	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			121.00000	280	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,058.00000	1,658	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			121.00000	280	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,058.00000	1,658	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			189.00000	396	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,676.00000	1,324	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			109.00000	259	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,146.00000	1,736	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			75.00000	194	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,463.00000	2,021	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			84.00000	211	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,371.00000	1,938	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			51.00000	143	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,788.00000	2,321	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			36.00000	109	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,074.00000	2,587	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			18.00000	65	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,606.00000	3,093	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			9.00000	36	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,196.00000	3,663	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			7.00000	31	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,345.00000	3,808	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			10.00000	42	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,048.00000	3,519	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.95	Call			21.00000	72	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,508.00000	2,999	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			11.00000	44	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,999.00000	3,471	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			67.00000	178	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,555.00000	2,105	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			163.00000	354	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,801.00000	1,431	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			98.00000	238	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,236.00000	1,816	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			180.00000	382	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,717.00000	1,359	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			312.00000	585	29.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,249.00000	963	29.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			370.00000	651	28.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,108.00000	829	28.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			298.00000	566	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,286.00000	993	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			386.00000	669	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,074.00000	797	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			419.00000	706	28.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,007.00000	734	28.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			437.00000	726	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			974.00000	704	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			534.00000	853	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			771.00000	531	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			502.00000	809	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			840.00000	586	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			473.00000	767	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			911.00000	645	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			402.00000	687	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,040.00000	765	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			502.00000	809	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			840.00000	586	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			473.00000	767	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			911.00000	645	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			550.00000	877	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			738.00000	504	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			518.00000	830	26.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			805.00000	558	26.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			487.00000	788	27.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			875.00000	615	27.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			355.00000	634	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,142.00000	862	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			217.00000	442	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			1,555.00000	1,220	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			198.00000	411	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,635.00000	1,288	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			419.00000	706	28.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,007.00000	734	28.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			386.00000	669	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,074.00000	797	28.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			273.00000	528	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,361.00000	1,056	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			228.00000	458	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,515.00000	1,186	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			207.00000	426	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,595.00000	1,254	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			250.00000	492	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,437.00000	1,120	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			148.00000	328	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,885.00000	1,505	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			134.00000	303	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,971.00000	1,581	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			88.00000	220	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,326.00000	1,897	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			180.00000	382	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,717.00000	1,359	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			163.00000	354	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,801.00000	1,431	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			98.00000	238	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,236.00000	1,816	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			79.00000	202	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,417.00000	1,980	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			141.00000	315	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,928.00000	1,543	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			127.00000	292	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,015.00000	1,619	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			115.00000	269	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,102.00000	1,697	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			103.00000	248	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,191.00000	1,776	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			93.00000	229	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,281.00000	1,856	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			198.00000	411	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,635.00000	1,288	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			60.00000	163	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,648.00000	2,191	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			54.00000	150	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,741.00000	2,277	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.25	Call			48.00000	137	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,836.00000	2,364	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			43.00000	125	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,930.00000	2,453	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			16.00000	59	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,704.00000	3,187	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			14.00000	54	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,802.00000	3,281	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			13.00000	48	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,900.00000	3,376	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			10.00000	40	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,097.00000	3,567	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			9.00000	36	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,196.00000	3,663	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			7.00000	32	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,295.00000	3,760	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	29	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,394.00000	3,857	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			34.00000	104	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,121.00000	2,632	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			30.00000	95	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,218.00000	2,723	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			27.00000	87	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,314.00000	2,814	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			24.00000	79	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,411.00000	2,906	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			30.00000	95	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,218.00000	2,723	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			24.00000	79	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,411.00000	2,906	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			16.00000	59	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,704.00000	3,187	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			13.00000	48	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,900.00000	3,376	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			17.00000	62	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,655.00000	3,140	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			15.00000	56	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,753.00000	3,234	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			13.00000	51	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,851.00000	3,328	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			12.00000	46	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,949.00000	3,424	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			9.00000	38	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,147.00000	3,615	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			8.00000	34	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.70	Put			4,246.00000	3,711	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			6.00000	28	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,444.00000	3,905	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			11.00000	44	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,999.00000	3,471	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	29	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,394.00000	3,857	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	26	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,493.00000	3,954	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			5.00000	24	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,593.00000	4,051	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			4.00000	21	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,692.00000	4,149	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			4.00000	19	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,791.00000	4,247	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			10.00000	40	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,097.00000	3,567	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	26	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,493.00000	3,954	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			5.00000	24	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,593.00000	4,051	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			32.00000	100	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,170.00000	2,677	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			28.00000	91	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,266.00000	2,768	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			25.00000	83	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,363.00000	2,860	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			22.00000	75	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,460.00000	2,953	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			20.00000	68	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,557.00000	3,046	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			57.00000	156	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,694.00000	2,234	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			45.00000	131	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,883.00000	2,409	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			40.00000	120	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,978.00000	2,497	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			79.00000	202	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,417.00000	1,980	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			71.00000	186	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,509.00000	2,063	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			64.00000	170	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,601.00000	2,148	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			57.00000	156	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,694.00000	2,234	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Call			32.00000	100	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,170.00000	2,677	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			127.00000	292	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,015.00000	1,619	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			75.00000	194	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,463.00000	2,021	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			71.00000	186	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,509.00000	2,063	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			228.00000	458	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,515.00000	1,186	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			207.00000	426	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,595.00000	1,254	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			103.00000	248	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,191.00000	1,776	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			402.00000	687	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,040.00000	765	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			155.00000	341	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,843.00000	1,468	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			487.00000	788	27.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			875.00000	615	27.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			585.00000	930	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			673.00000	458	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			550.00000	877	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			738.00000	504	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			751.00000	1,184	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			439.00000	312	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			706.00000	1,117	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			493.00000	345	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			663.00000	1,053	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			551.00000	380	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			728.00000	1,151	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			465.00000	328	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			684.00000	1,085	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			522.00000	362	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			644.00000	1,021	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			581.00000	399	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			604.00000	960	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			642.00000	437	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,029.00000	1,513	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			267.00000	190	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			962.00000	1,436	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			299.00000	214	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			835.00000	1,289	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			373.00000	267	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,171.00000	1,672	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.50	Put			209.00000	149	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,099.00000	1,591	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			237.00000	169	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			962.00000	1,436	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			299.00000	214	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			684.00000	1,085	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			522.00000	362	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,208.00000	1,712	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			196.00000	140	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,135.00000	1,631	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			222.00000	159	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,064.00000	1,552	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			251.00000	179	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			995.00000	1,474	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			283.00000	202	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			866.00000	1,325	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			353.00000	253	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			805.00000	1,254	26.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			393.00000	281	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.24900		14.72780		27.25	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	14.75	Call			953.00000	1,286	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			975.00000	787	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,214.00000	1,641	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			636.00000	542	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,186.00000	1,609	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			658.00000	560	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,243.00000	1,673	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			615.00000	524	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,109.00000	1,516	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			731.00000	617	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			916.00000	1,238	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,039.00000	839	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			793.00000	1,102	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,265.00000	1,053	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			664.00000	977	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,487.00000	1,278	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			553.00000	842	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,725.00000	1,493	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			483.00000	752	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,905.00000	1,653	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			568.00000	861	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,690.00000	1,462	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			631.00000	940	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,553.00000	1,341	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			615.00000	920	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.70	Put			1,587.00000	1,371	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			647.00000	960	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,520.00000	1,311	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			599.00000	900	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,621.00000	1,401	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			647.00000	960	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,520.00000	1,311	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			432.00000	686	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,054.00000	1,787	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			524.00000	805	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,796.00000	1,556	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			496.00000	770	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,868.00000	1,621	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			397.00000	640	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,169.00000	1,891	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			865.00000	1,180	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,137.00000	931	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			470.00000	735	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,942.00000	1,686	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			420.00000	671	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,092.00000	1,822	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			375.00000	610	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,247.00000	1,961	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			354.00000	582	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,326.00000	2,033	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			344.00000	568	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,366.00000	2,069	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			408.00000	655	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,131.00000	1,856	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			457.00000	719	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,979.00000	1,720	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			334.00000	555	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,406.00000	2,106	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			272.00000	467	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,694.00000	2,368	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			288.00000	491	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,611.00000	2,292	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			219.00000	392	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,992.00000	2,643	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			182.00000	336	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,254.00000	2,887	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			124.00000	244	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,796.00000	3,395	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			83.00000	175	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,355.00000	3,926	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.15	Call			75.00000	161	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,497.00000	4,062	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			95.00000	196	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,167.00000	3,747	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			128.00000	251	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,750.00000	3,352	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			136.00000	264	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,659.00000	3,265	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			98.00000	201	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,120.00000	3,702	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			256.00000	445	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,778.00000	2,446	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			444.00000	702	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,016.00000	1,753	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			699.00000	1,011	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,422.00000	1,212	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			583.00000	880	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,655.00000	1,431	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			736.00000	1,046	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,358.00000	1,147	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			774.00000	1,083	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,296.00000	1,084	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			934.00000	1,259	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,007.00000	810	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			899.00000	1,218	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,071.00000	869	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			833.00000	1,142	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,205.00000	993	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			755.00000	1,064	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,327.00000	1,115	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			717.00000	1,028	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,390.00000	1,179	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			682.00000	994	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,454.00000	1,245	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			934.00000	1,259	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,007.00000	810	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			899.00000	1,218	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,071.00000	869	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			755.00000	1,064	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,327.00000	1,115	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			717.00000	1,028	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,390.00000	1,179	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			849.00000	1,160	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,171.00000	961	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			813.00000	1,122	27.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.15	Put			1,235.00000	1,023	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			664.00000	977	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,487.00000	1,278	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			583.00000	880	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,655.00000	1,431	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			553.00000	842	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,725.00000	1,493	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			882.00000	1,199	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,104.00000	900	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			849.00000	1,160	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,171.00000	961	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			813.00000	1,122	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,235.00000	1,023	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			631.00000	940	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,553.00000	1,341	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			470.00000	735	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,942.00000	1,686	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			553.00000	842	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,725.00000	1,493	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			496.00000	770	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,868.00000	1,621	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			538.00000	823	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,760.00000	1,524	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			510.00000	787	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,832.00000	1,588	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			420.00000	671	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,092.00000	1,822	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			524.00000	805	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,796.00000	1,556	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			444.00000	702	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,016.00000	1,753	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			375.00000	610	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,247.00000	1,961	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			334.00000	555	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,406.00000	2,106	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			354.00000	582	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,326.00000	2,033	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			315.00000	528	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,487.00000	2,179	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			297.00000	503	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,569.00000	2,254	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			315.00000	528	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,487.00000	2,179	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			280.00000	479	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,652.00000	2,330	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.55	Call			386.00000	625	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,208.00000	1,926	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			364.00000	596	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,287.00000	1,997	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			324.00000	541	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,447.00000	2,142	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			306.00000	516	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,528.00000	2,217	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			483.00000	752	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,905.00000	1,653	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			432.00000	686	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,054.00000	1,787	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			324.00000	541	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,447.00000	2,142	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			241.00000	423	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,863.00000	2,524	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			226.00000	402	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,949.00000	2,603	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			213.00000	382	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,035.00000	2,683	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			200.00000	363	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,122.00000	2,764	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			120.00000	237	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,842.00000	3,438	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			112.00000	225	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,934.00000	3,526	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			105.00000	213	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,027.00000	3,614	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			92.00000	190	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,214.00000	3,791	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			86.00000	180	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,308.00000	3,881	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			80.00000	170	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,402.00000	3,971	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			176.00000	327	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,299.00000	2,928	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			166.00000	310	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,388.00000	3,011	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			155.00000	294	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,477.00000	3,095	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			146.00000	279	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,568.00000	3,180	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			166.00000	310	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,388.00000	3,011	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			146.00000	279	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.15	Put	3,568.00000		3,568.00000	3,180	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call	120.00000		120.00000	237	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put	3,842.00000		3,842.00000	3,438	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call	105.00000		105.00000	213	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put	4,027.00000		4,027.00000	3,614	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call	116.00000		116.00000	231	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put	3,888.00000		3,888.00000	3,482	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call	108.00000		108.00000	219	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put	3,981.00000		3,981.00000	3,570	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call	101.00000		101.00000	207	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put	4,074.00000		4,074.00000	3,658	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call	89.00000		89.00000	185	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put	4,261.00000		4,261.00000	3,836	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call	77.00000		77.00000	166	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put	4,450.00000		4,450.00000	4,017	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call	72.00000		72.00000	156	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put	4,544.00000		4,544.00000	4,107	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call	92.00000		92.00000	190	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put	4,214.00000		4,214.00000	3,791	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call	80.00000		80.00000	170	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put	4,402.00000		4,402.00000	3,971	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call	70.00000		70.00000	152	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put	4,592.00000		4,592.00000	4,153	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call	65.00000		65.00000	144	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put	4,687.00000		4,687.00000	4,245	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call	61.00000		61.00000	136	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put	4,783.00000		4,783.00000	4,337	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call	57.00000		57.00000	128	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put	4,879.00000		4,879.00000	4,429	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call	89.00000		89.00000	185	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put	4,261.00000		4,261.00000	3,836	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call	67.00000		67.00000	148	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put	4,640.00000		4,640.00000	4,199	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call	63.00000		63.00000	139	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put	4,735.00000		4,735.00000	4,290	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call	233.00000		233.00000	412	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put	2,906.00000		2,906.00000	2,563	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call	206.00000		206.00000	372	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put	3,079.00000		3,079.00000	2,723	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call	194.00000		194.00000	353	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put	3,166.00000		3,166.00000	2,804	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call	171.00000		171.00000	319	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put	3,343.00000		3,343.00000	2,970	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call	160.00000		160.00000	302	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put	3,433.00000		3,433.00000	3,053	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.10	Call			150.00000	287	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,523.00000	3,138	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			141.00000	272	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,613.00000	3,223	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			280.00000	479	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,652.00000	2,330	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			264.00000	456	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,736.00000	2,407	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			248.00000	433	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,820.00000	2,484	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			233.00000	412	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,906.00000	2,563	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			171.00000	319	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,343.00000	2,970	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			364.00000	596	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,287.00000	1,997	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			272.00000	467	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,694.00000	2,368	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			288.00000	491	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,611.00000	2,292	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			241.00000	423	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,863.00000	2,524	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			213.00000	382	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,035.00000	2,683	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			408.00000	655	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,131.00000	1,856	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			736.00000	1,046	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,358.00000	1,147	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			568.00000	861	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,690.00000	1,462	28.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,088.00000	1,486	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			760.00000	637	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,049.00000	1,427	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			821.00000	678	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,011.00000	1,370	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			883.00000	721	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			972.00000	1,314	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			944.00000	765	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			833.00000	1,142	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,205.00000	993	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,068.00000	1,457	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			790.00000	658	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,030.00000	1,398	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			852.00000	699	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			991.00000	1,341	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.65	Put			913.00000	742	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,332.00000	1,772	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			554.00000	473	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,272.00000	1,706	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			594.00000	507	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,158.00000	1,578	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			680.00000	579	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,457.00000	1,909	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			479.00000	410	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,393.00000	1,839	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			515.00000	440	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,272.00000	1,706	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			594.00000	507	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,030.00000	1,398	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			852.00000	699	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,489.00000	1,944	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			461.00000	395	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,425.00000	1,874	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			497.00000	425	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,362.00000	1,805	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			534.00000	456	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,302.00000	1,739	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			574.00000	490	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,130.00000	1,547	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			702.00000	598	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,362.00000	1,805	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			534.00000	456	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,088.00000	1,486	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			760.00000	637	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,011.00000	1,370	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			883.00000	721	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.48410		14.97920		27.04	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,237.00000	1,572	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,258.00000	1,088	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,493.00000	1,904	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			914.00000	819	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,466.00000	1,874	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			937.00000	840	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,520.00000	1,933	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			891.00000	799	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,388.00000	1,788	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,009.00000	904	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,219.00000	1,547	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,290.00000	1,112	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,201.00000	1,521	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.10	Put		1,322.00000	1,137	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		949.00000	1,265	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,770.00000	1,581	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		1,370.00000	1,760	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,041.00000	926	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1,332.00000	1,705	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,103.00000	971	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,293.00000	1,651	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,164.00000	1,017	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		1,255.00000	1,598	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,226.00000	1,064	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		1,184.00000	1,503	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,355.00000	1,169	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		1,151.00000	1,466	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,421.00000	1,231	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,118.00000	1,426	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,489.00000	1,292	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		1,082.00000	1,388	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,553.00000	1,354	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,353.00000	1,732	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,074.00000	948	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,312.00000	1,678	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,133.00000	994	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,274.00000	1,624	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,195.00000	1,040	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,167.00000	1,486	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,388.00000	1,202	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,134.00000	1,446	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,455.00000	1,262	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,103.00000	1,407	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,523.00000	1,323	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,063.00000	1,370	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,583.00000	1,386	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		1,603.00000	2,024	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		824.00000	740	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,548.00000	1,963	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		868.00000	779	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		1,440.00000	1,845	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		961.00000	861	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		1,719.00000	2,149	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		740.00000	665	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,661.00000	2,086	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		781.00000	702	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,548.00000	1,963	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		868.00000	779	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.80	Call		1,312.00000	1,678	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,133.00000	994	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,749.00000	2,181	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		720.00000	647	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,690.00000	2,117	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		761.00000	683	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,632.00000	2,055	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		803.00000	721	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,575.00000	1,993	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		846.00000	759	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,414.00000	1,816	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		985.00000	882	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	1,446	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		0.00000	1,262	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.52120	13.07070		29.07	405,636.00	30	4,579.00
€ / R On 16/03/2009 Currency Future	13.05	Call		612.00000	889	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		591.00000	418	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		773.00000	1,090	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		402.00000	269	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		522.00000	767	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		751.00000	546	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		475.00000	702	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		854.00000	631	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		447.00000	662	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		926.00000	691	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		396.00000	591	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		1,075.00000	819	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		384.00000	574	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		1,113.00000	853	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		373.00000	558	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		1,152.00000	887	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		272.00000	412	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,601.00000	1,291	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		265.00000	402	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,644.00000	1,330	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		313.00000	472	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,392.00000	1,101	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		362.00000	543	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		1,192.00000	921	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		433.00000	643	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		963.00000	722	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		461.00000	681	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		890.00000	660	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		490.00000	723	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€/ R On 16/03/2009 Currency Future	13.40	Put			819.00000	602	28.74	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.35	Call			505.00000	745	28.57	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.35	Put			785.00000	574	28.57	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.25	Call			538.00000	790	28.23	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.25	Put			718.00000	519	28.23	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.60	Call			433.00000	643	29.45	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.60	Put			963.00000	722	29.45	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.10	Call			592.00000	863	27.73	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.10	Put			621.00000	442	27.73	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.65	Call			420.00000	625	29.64	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.65	Put			1,000.00000	754	29.64	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.20	Call			556.00000	814	28.07	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.20	Put			685.00000	493	28.07	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.90	Call			676.00000	971	27.07	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.90	Put			506.00000	350	27.07	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.95	Call			654.00000	943	27.23	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.95	Put			534.00000	372	27.23	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.15	Call			313.00000	472	31.52	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.15	Put			1,392.00000	1,101	31.52	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.55	Call			251.00000	381	33.03	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.55	Put			1,730.00000	1,410	33.03	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.90	Call			207.00000	319	34.34	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.90	Put			2,036.00000	1,697	34.34	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.05	Call			332.00000	499	31.14	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.05	Put			1,311.00000	1,028	31.14	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.00	Call			341.00000	513	30.96	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.00	Put			1,271.00000	992	30.96	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.20	Call			1,071.00000	1,454	25.69	0.00	0	200.00
€/ R On 16/03/2009 Currency Future	12.20	Put			200.00000	133	25.69	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.85	Call			699.00000	1,000	26.90	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.85	Put			479.00000	328	26.90	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.50	Call			881.00000	1,228	26.11	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.50	Put			310.00000	207	26.11	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.10	Call			1,143.00000	1,534	25.54	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.10	Put			172.00000	113	25.54	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.10	Call			1,143.00000	1,534	25.54	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.10	Put			172.00000	113	25.54	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.05	Call			1,180.00000	1,575	25.47	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.05	Put			159.00000	104	25.47	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.15	Call			1,107.00000	1,494	25.62	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.15	Put			186.00000	123	25.62	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.35	Call			971.00000	1,338	25.90	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.35	Put			250.00000	167	25.90	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.30	Call			1,002.00000	1,376	25.83	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	12.30	Put			232.00000	155	25.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.45	Call		910.00000	1,264	26.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		289.00000	193	26.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,295.00000	1,701	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		124.00000	80	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		1,036.00000	1,415	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		216.00000	144	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		1,217.00000	1,617	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		147.00000	96	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,628.00000	2,073	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		58.00000	52	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,542.00000	1,979	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		71.00000	58	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		1,457.00000	1,886	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		86.00000	65	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,375.00000	1,793	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		104.00000	72	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		1,002.00000	1,376	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		232.00000	155	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,585.00000	2,026	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		64.00000	55	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,499.00000	1,932	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		78.00000	61	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		1,415.00000	1,839	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		95.00000	68	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,334.00000	1,747	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		114.00000	76	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		1,256.00000	1,659	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		135.00000	88	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,180.00000	1,575	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		159.00000	104	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,375.00000	1,793	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		104.00000	72	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		940.00000	1,301	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		269.00000	180	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,107.00000	1,494	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		186.00000	123	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		853.00000	1,193	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		332.00000	221	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		798.00000	1,124	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		378.00000	252	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		853.00000	1,193	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		332.00000	221	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		798.00000	1,124	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		378.00000	252	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		747.00000	1,059	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.75	Put			427.00000	288	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			825.00000	1,158	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			354.00000	237	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,499.00000	1,932	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			78.00000	61	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,334.00000	1,747	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			114.00000	76	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			971.00000	1,338	25.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			250.00000	167	25.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			825.00000	1,158	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			354.00000	237	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			723.00000	1,029	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			452.00000	308	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			373.00000	558	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,152.00000	887	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			322.00000	485	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,351.00000	1,064	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			633.00000	916	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			562.00000	394	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			723.00000	1,029	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			452.00000	308	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			408.00000	608	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,037.00000	786	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			287.00000	435	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,517.00000	1,214	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			447.00000	662	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			926.00000	691	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,676.00000	2,121	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			55.00000	49	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			196.00000	303	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,125.00000	1,782	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			143.00000	224	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,672.00000	2,303	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			105.00000	168	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,234.00000	2,846	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			67.00000	124	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,797.00000	3,403	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			699.00000	1,000	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			479.00000	328	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			238.00000	362	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,817.00000	1,490	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			171.00000	267	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,351.00000	1,996	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			125.00000	199	37.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,904.00000	2,527	37.44	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	16.45	Call			89.00000	149	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,468.00000	3,078	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			135.00000	213	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,765.00000	2,392	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			85.00000	146	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,515.00000	3,124	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			45.00000	87	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,274.00000	3,865	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			23.00000	48	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,052.00000	4,627	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,771.00000	2,215	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			51.00000	44	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			163.00000	254	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,442.00000	2,083	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			107.00000	172	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,187.00000	2,801	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			60.00000	112	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,939.00000	3,540	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			31.00000	62	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,710.00000	4,291	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,157.00000	2,601	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			37.00000	30	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			201.00000	311	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,081.00000	1,740	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			132.00000	208	37.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,811.00000	2,437	37.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			82.00000	142	39.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,561.00000	3,171	39.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			43.00000	84	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,322.00000	3,912	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,498.00000	2,945	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			27.00000	23	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,724.00000	2,168	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			53.00000	47	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			244.00000	371	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,773.00000	1,450	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			158.00000	248	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,488.00000	2,126	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			57.00000	108	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,986.00000	3,586	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,939.00000	3,385	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			18.00000	14	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,185.00000	3,630	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			15.00000	9	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,401.00000	2,846	31.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.70	Put			30.00000	25	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			231.00000	352	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,861.00000	1,531	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			151.00000	236	36.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,580.00000	2,214	36.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			100.00000	160	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,329.00000	2,939	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,283.00000	3,728	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			12.00000	7	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,498.00000	2,945	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			27.00000	23	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			244.00000	371	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,773.00000	1,450	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,234.00000	3,679	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			13.00000	8	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,449.00000	2,895	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			29.00000	24	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			154.00000	241	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,534.00000	2,170	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			102.00000	164	38.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,281.00000	2,893	38.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,381.00000	3,827	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			10.00000	6	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,596.00000	3,043	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			25.00000	22	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,819.00000	2,263	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			49.00000	42	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			257.00000	391	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,687.00000	1,370	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			167.00000	261	35.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,396.00000	2,039	35.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			110.00000	176	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,139.00000	2,755	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,988.00000	3,434	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	13	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,206.00000	2,650	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			35.00000	29	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			322.00000	485	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,351.00000	1,064	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,890.00000	3,337	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			19.00000	16	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,109.00000	2,552	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			38.00000	31	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			304.00000	459	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,433.00000	1,138	31.71	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	15.80	Call			128.00000	203	37.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,858.00000	2,482	37.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			79.00000	139	39.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,608.00000	3,218	39.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,792.00000	3,240	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			21.00000	19	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,012.00000	2,455	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			41.00000	34	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			287.00000	435	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,517.00000	1,214	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			185.00000	289	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,215.00000	1,868	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			122.00000	194	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,951.00000	2,573	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			73.00000	133	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,702.00000	3,312	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,087.00000	3,532	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			16.00000	11	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,303.00000	2,748	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			32.00000	27	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			940.00000	1,301	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			269.00000	180	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			219.00000	335	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,948.00000	1,614	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			92.00000	153	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,422.00000	3,031	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,743.00000	3,191	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			22.00000	20	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,964.00000	2,407	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			43.00000	36	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			280.00000	424	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,559.00000	1,252	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			181.00000	281	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,260.00000	1,910	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			119.00000	189	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,998.00000	2,618	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			70.00000	128	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,749.00000	3,357	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,645.00000	3,092	32.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			24.00000	21	32.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,867.00000	2,311	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			47.00000	40	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			113.00000	180	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,092.00000	2,709	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			65.00000	120	39.85	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	16.85	Put			3,844.00000	3,449	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,694.00000	3,141	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			23.00000	20	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,915.00000	2,359	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			45.00000	38	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			176.00000	274	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,305.00000	1,953	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			116.00000	185	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,045.00000	2,664	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,988.00000	3,434	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	13	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,038.00000	3,483	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			17.00000	12	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,254.00000	2,699	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			34.00000	28	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			213.00000	327	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,992.00000	1,655	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			139.00000	219	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,718.00000	2,348	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,841.00000	3,288	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			20.00000	17	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,060.00000	2,504	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			40.00000	32	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			296.00000	447	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,475.00000	1,176	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			191.00000	296	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,170.00000	1,825	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			125.00000	199	37.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,904.00000	2,527	37.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			76.00000	136	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,655.00000	3,265	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			53.00000	100	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,082.00000	3,679	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,206.00000	2,650	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			35.00000	29	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			522.00000	767	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			751.00000	546	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			420.00000	625	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,000.00000	754	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			65.00000	120	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,844.00000	3,449	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			33.00000	67	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,613.00000	4,196	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			35.00000	70	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,564.00000	4,148	39.85	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	10.65	Call			2,449.00000	2,895	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			29.00000	24	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,676.00000	2,121	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			55.00000	49	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			612.00000	889	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			591.00000	418	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			154.00000	241	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,534.00000	2,170	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			55.00000	104	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,034.00000	3,633	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,547.00000	2,994	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			26.00000	23	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,771.00000	2,215	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			51.00000	44	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			163.00000	254	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,442.00000	2,083	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			107.00000	172	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,187.00000	2,801	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,577.00000	4,025	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	4	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,792.00000	3,240	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			21.00000	19	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,295.00000	1,701	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			124.00000	80	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			122.00000	194	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,951.00000	2,573	37.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.70320		13.29270		27.99	274,064.00	20	2,585.00
€ / R On 12/06/2009 Currency Future	13.30	Call			896.00000	1,154	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			904.00000	751	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,034.00000	1,351	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			691.00000	598	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			808.00000	1,056	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,065.00000	902	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			761.00000	997	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,168.00000	994	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			722.00000	960	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,229.00000	1,057	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			666.00000	908	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,323.00000	1,155	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			648.00000	891	28.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,356.00000	1,188	28.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			614.00000	859	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,421.00000	1,256	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			450.00000	659	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,807.00000	1,605	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.70	Call			437.00000	642	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,844.00000	1,639	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			534.00000	763	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,592.00000	1,410	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			597.00000	839	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,455.00000	1,286	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			703.00000	942	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,260.00000	1,089	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			761.00000	997	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,168.00000	994	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			792.00000	1,036	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,099.00000	933	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			808.00000	1,056	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,065.00000	902	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			776.00000	1,017	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,133.00000	963	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			842.00000	1,094	27.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			999.00000	841	27.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			825.00000	1,075	27.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,032.00000	872	27.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			896.00000	1,154	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			904.00000	751	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			878.00000	1,134	26.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			935.00000	780	26.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			860.00000	1,113	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			967.00000	810	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			722.00000	960	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,229.00000	1,057	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			860.00000	1,113	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			967.00000	810	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			954.00000	1,236	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			812.00000	683	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			915.00000	1,181	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			873.00000	728	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			792.00000	1,036	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,099.00000	933	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			614.00000	859	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,421.00000	1,256	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			491.00000	709	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,698.00000	1,506	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			388.00000	581	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,996.00000	1,778	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			324.00000	498	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,231.00000	1,994	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			550.00000	781	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.30	Put			1,557.00000	1,378	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			581.00000	819	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,488.00000	1,316	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,055.00000	1,381	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			662.00000	578	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			974.00000	1,264	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			782.00000	661	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,138.00000	1,474	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			595.00000	520	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,414.00000	1,773	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			421.00000	370	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,381.00000	1,738	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			439.00000	385	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,447.00000	1,808	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			404.00000	355	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,381.00000	1,738	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			439.00000	385	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,256.00000	1,602	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			513.00000	449	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,287.00000	1,636	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			494.00000	433	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,196.00000	1,537	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			553.00000	484	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,583.00000	1,954	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			341.00000	300	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,318.00000	1,669	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			475.00000	416	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,480.00000	1,844	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			388.00000	341	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,549.00000	1,917	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			356.00000	314	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,514.00000	1,880	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			371.00000	327	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,839.00000	2,222	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			246.00000	219	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,764.00000	2,144	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			271.00000	241	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,690.00000	2,067	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			298.00000	263	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,619.00000	1,991	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			326.00000	288	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,349.00000	1,704	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			457.00000	400	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,801.00000	2,183	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			259.00000	230	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Call			1,727.00000	2,105	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			284.00000	252	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,654.00000	2,029	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			312.00000	275	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,256.00000	1,602	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			513.00000	449	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,549.00000	1,917	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			356.00000	314	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,226.00000	1,570	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			533.00000	466	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,167.00000	1,505	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			574.00000	502	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,583.00000	1,954	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			341.00000	300	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,514.00000	1,880	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			371.00000	327	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,082.00000	1,412	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			639.00000	558	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,877.00000	2,262	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			235.00000	209	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,727.00000	2,105	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			284.00000	252	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,196.00000	1,537	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			553.00000	484	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			993.00000	1,293	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			751.00000	640	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,082.00000	1,412	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			639.00000	558	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,226.00000	1,570	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			533.00000	466	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,110.00000	1,442	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			617.00000	539	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,414.00000	1,773	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			421.00000	370	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,349.00000	1,704	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			457.00000	400	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,110.00000	1,442	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			617.00000	539	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,055.00000	1,381	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			662.00000	578	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,013.00000	1,322	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			720.00000	619	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			993.00000	1,293	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			751.00000	640	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			741.00000	978	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.75	Put			1,198.00000	1,025	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			935.00000	1,208	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			842.00000	705	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			684.00000	925	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,292.00000	1,122	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			565.00000	800	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,522.00000	1,347	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			505.00000	727	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,662.00000	1,473	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			477.00000	692	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,734.00000	1,539	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			424.00000	627	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,882.00000	1,673	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			400.00000	596	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,957.00000	1,743	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			377.00000	566	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,034.00000	1,813	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			355.00000	538	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,112.00000	1,885	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			519.00000	745	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,627.00000	1,441	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			463.00000	675	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,771.00000	1,572	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			550.00000	781	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,557.00000	1,378	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			519.00000	745	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,627.00000	1,441	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			463.00000	675	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,771.00000	1,572	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			412.00000	611	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,919.00000	1,708	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			366.00000	552	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,073.00000	1,849	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			344.00000	524	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,152.00000	1,921	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			305.00000	472	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,312.00000	2,069	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			286.00000	448	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,394.00000	2,145	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			269.00000	425	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,476.00000	2,221	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			252.00000	402	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,560.00000	2,299	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			412.00000	611	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,919.00000	1,708	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.90	Call			388.00000	581	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,996.00000	1,778	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			305.00000	472	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,312.00000	2,069	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			631.00000	875	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,388.00000	1,222	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			974.00000	1,264	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			782.00000	661	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			684.00000	925	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,292.00000	1,122	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			631.00000	875	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,388.00000	1,222	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			597.00000	839	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,455.00000	1,286	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			776.00000	1,017	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,133.00000	963	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			954.00000	1,236	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			812.00000	683	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			581.00000	819	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,488.00000	1,316	28.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.90000		13.50240		27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,171.00000	1,403	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,168.00000	1,003	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,324.00000	1,618	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			922.00000	818	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,100.00000	1,329	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,298.00000	1,129	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,035.00000	1,252	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,433.00000	1,252	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			995.00000	1,216	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,493.00000	1,316	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			919.00000	1,148	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,617.00000	1,448	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			704.00000	909	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,051.00000	1,859	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,067.00000	1,290	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,364.00000	1,190	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			957.00000	1,181	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,554.00000	1,381	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			883.00000	1,115	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,680.00000	1,515	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			848.00000	1,075	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,745.00000	1,575	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			814.00000	1,037	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,811.00000	1,637	28.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.60	Call			781.00000	999	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,879.00000	1,699	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,135.00000	1,367	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,232.00000	1,067	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,067.00000	1,290	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,364.00000	1,190	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,035.00000	1,252	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,433.00000	1,252	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			883.00000	1,115	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,680.00000	1,515	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			848.00000	1,075	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,745.00000	1,575	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,288.00000	1,562	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			985.00000	862	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,248.00000	1,508	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,045.00000	908	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,209.00000	1,455	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,106.00000	955	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,542.00000	1,855	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			740.00000	655	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,485.00000	1,793	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			783.00000	693	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,430.00000	1,733	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			828.00000	733	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,377.00000	1,675	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			874.00000	775	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,248.00000	1,508	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,045.00000	908	26.47	0.00	0	0.00
ALBI On 05/02/2009 Index Future			297.72900		298.52500		0.00	8,931,870.00	3	598.00
ALBI On 07/05/2009 Index Future			305.89600		306.72600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			312.98400		313.74300		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.12700		124.29900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.50700		127.68300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.60000		130.77800		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			299.19500		299.97900		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			307.34300		308.14700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			314.79700		315.61500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			337.15300		337.98800		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			347.03600		347.88400		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
J153 On 31/08/2010 jSwap			9.41500		9.37700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.67500		8.56900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.76600		7.67000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.49400		8.38400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.61200		8.49600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.40600		8.28300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.58900		8.47300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.40800		11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.90700		10.92700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.29800		9.20000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.86900		7.74300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.49100		7.44500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.32500		8.27700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.94700		7.88700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.79200		7.73400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.31900		8.21400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.16300		8.04800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.10500		7.98700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.25800		8.13400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.14700		8.01700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.09000		7.95800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.52500		11.53300		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.43500		11.45700		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.41300		11.43400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.41500		11.40600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.20100		11.15800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.93000		10.83600		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 05/02/2009 Index Future				289.54500	290.45100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				297.43000	298.35900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				304.64400	305.59000		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future				7.34500	7.30600		3.00	0.00	0	6,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,996.00000	3,936	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				6.72000	6.67600		0.00	33,738,611.40	306	2,500.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,505.00000	3,453	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			236.00000	241	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				6.07700	6.02300		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,487.00000	4,440	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			649.00000	659	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,681.00000	4,633	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			593.00000	603	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				7.52300	7.48100		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,961.00000	4,726	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			371.00000	392	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,560.00000	7,308	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			97.00000	102	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,279.00000	14,023	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			10,270.00000	10,014	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			20.00000	21	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,621.00000	11,365	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			8.00000	9	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future				7.36800	7.32400		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,379.00000	3,236	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,820.00000	3,939	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,640.00000	1,550	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,667.00000	6,838	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,186.00000	9,952	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			682.00000	710	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future				7.26200	7.21600		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			11,107.00000	10,845	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			22.00000	25	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				7.57600	7.52500		24.97	222,640,768.35	1,715	9,161.00
R186 On 05/02/2009 Bond Future	9.25	Call			18,211.00000	17,617	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			66.00000	70	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future				7.47800	7.42500		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			11,110.00000	10,670	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			4,564.00000	4,748	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	6.50	Call			3,236.00000	3,029	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			14,883.00000	15,300	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			18,596.00000	18,054	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,779.00000	1,861	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.42000		7.36600		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			21,195.00000	20,680	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,816.00000	3,937	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.40300		11.42300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			570.00000	560	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			605.00000	594	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.63800		11.57300		0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			42.00000	37	0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			212.00000	226	0.46	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.57300		7.52000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,971.00000	7,715	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			7.37100		7.31600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,659.00000	8,400	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2.00000	2	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.24200		7.18400		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,960.00000	8,698	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			16.00000	18	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.64000		7.59800		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			9,901.00000	9,633	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			7.49400		7.45100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			9,238.00000	8,966	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1.00000	1	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.40300		7.35800		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			10,983.00000	10,705	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			3.00000	4	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.64600		7.60400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			10,689.00000	10,396	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			7.51500		7.47100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,927.00000	9,623	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			7.43600		7.39200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			11,775.00000	11,475	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1.00000	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			7.59600		7.55300		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,590.00000	6,416	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			7.37300		7.32700		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,317.00000	6,139	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			14.00000	16	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.22500		7.17700		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,478.00000	7,301	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			32.00000	35	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.68000		7.63800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			10,734.00000	10,433	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			7.56400		7.52100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			9,886.00000	9,579	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			7.49400		7.45000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,768.00000	11,456	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			0.00000	1	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.71300		7.67000		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			7,591.00000	7,272	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			7.60300		7.55900		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			8,328.00000	8,002	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			0.00000	1	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.54500		7.50200		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,822.00000	11,506	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			7.21200		7.16100		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			16,919.00000	16,367	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			7.13100		7.07900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			17,786.00000	17,216	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			7.08100		7.02900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			16,332.00000	15,758	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			295.40300		296.17900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			303.44900		304.24400		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
TRT1 On 06/08/2009 Index Future			310.80800		311.61700		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.94450		6.86790		25.84	173,612.50	25	8,540.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			282.00000	349	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			264.00000	254	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			302.00000	371	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			234.00000	226	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			347.00000	421	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			179.00000	176	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			402.00000	480	23.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			134.00000	135	23.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			373.00000	449	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			156.00000	155	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			347.00000	421	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			179.00000	176	24.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			302.00000	371	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			234.00000	226	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			230.00000	290	26.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			362.00000	345	26.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			216.00000	273	27.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			398.00000	378	27.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			246.00000	309	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			328.00000	314	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			324.00000	395	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			206.00000	200	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			402.00000	480	23.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			134.00000	135	23.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			466.00000	547	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			98.00000	102	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			263.00000	328	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			295.00000	284	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			246.00000	309	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			328.00000	314	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			263.00000	328	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			295.00000	284	25.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			82.00000	114	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			864.00000	819	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			60.00000	87	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			993.00000	942	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			110.00000	147	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			742.00000	703	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			159.00000	204	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			591.00000	560	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			190.00000	242	27.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			472.00000	448	27.84	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	Call			202.00000	257	27.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			435.00000	413	27.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			503.00000	584	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			85.00000	89	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			580.00000	662	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			62.00000	67	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			662.00000	744	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			44.00000	49	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			433.00000	512	23.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			115.00000	118	23.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			620.00000	702	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			52.00000	58	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			433.00000	512	23.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			115.00000	118	23.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			541.00000	622	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			73.00000	78	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			503.00000	584	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			85.00000	89	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			216.00000	273	27.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			398.00000	378	27.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			705.00000	786	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			37.00000	42	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			541.00000	622	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			73.00000	78	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			190.00000	242	27.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			472.00000	448	27.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			179.00000	229	28.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			511.00000	484	28.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			159.00000	204	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			591.00000	560	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			133.00000	174	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			665.00000	629	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			168.00000	216	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			550.00000	521	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			145.00000	189	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			627.00000	594	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			373.00000	449	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			156.00000	155	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			793.00000	874	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			25.00000	30	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			705.00000	786	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			37.00000	42	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			978.00000	1,058	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			10.00000	14	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			884.00000	965	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.00	Put			16.00000	20	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			931.00000	1,011	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			13.00000	17	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			838.00000	919	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			20.00000	25	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			748.00000	830	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			30.00000	35	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			748.00000	830	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			30.00000	35	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			179.00000	229	28.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			511.00000	484	28.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			133.00000	174	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			665.00000	629	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			121.00000	160	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			703.00000	666	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			100.00000	135	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			782.00000	741	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			91.00000	124	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			823.00000	780	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			74.00000	104	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			906.00000	860	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			49.00000	72	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,081.00000	1,027	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			49.00000	72	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,081.00000	1,027	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			39.00000	59	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,171.00000	1,115	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			31.00000	49	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,264.00000	1,204	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			25.00000	40	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,357.00000	1,295	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			67.00000	95	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			949.00000	901	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			54.00000	79	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,037.00000	985	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			44.00000	65	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,126.00000	1,071	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			35.00000	54	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,217.00000	1,159	29.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			202.00000	257	27.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			435.00000	413	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.01480		6.96140		25.63	1,402,960.00	200	920.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			431.00000	492	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			420.00000	427	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			451.00000	511	24.98	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	6.90	Put			389.00000	396	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			489.00000	551	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			328.00000	336	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			533.00000	597	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			271.00000	283	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			510.00000	574	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			299.00000	309	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			489.00000	551	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			328.00000	336	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			451.00000	511	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			389.00000	396	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			380.00000	438	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			519.00000	523	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			365.00000	421	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			553.00000	557	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			396.00000	455	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			485.00000	491	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			469.00000	531	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			358.00000	366	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			469.00000	531	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			358.00000	366	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			431.00000	492	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			420.00000	427	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			533.00000	597	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			271.00000	283	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			584.00000	650	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			222.00000	235	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			396.00000	455	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			485.00000	491	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			413.00000	474	25.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			452.00000	459	25.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			365.00000	421	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			553.00000	557	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			190.00000	231	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,029.00000	1,016	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			168.00000	207	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,107.00000	1,092	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			240.00000	286	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			879.00000	871	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			300.00000	350	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			739.00000	735	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			337.00000	391	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			625.00000	626	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			350.00000	406	26.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			589.00000	591	26.70	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	Call			615.00000	682	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			204.00000	217	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			682.00000	748	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			170.00000	184	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			716.00000	783	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			155.00000	168	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			558.00000	623	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			246.00000	258	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			716.00000	783	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			155.00000	168	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			558.00000	623	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			246.00000	258	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			648.00000	715	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			187.00000	200	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			789.00000	855	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			127.00000	140	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			350.00000	406	26.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			589.00000	591	26.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			324.00000	377	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			663.00000	662	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			300.00000	350	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			739.00000	735	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			269.00000	317	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			807.00000	802	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			312.00000	363	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			700.00000	698	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			284.00000	333	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			773.00000	768	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			865.00000	931	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			103.00000	116	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,027.00000	1,091	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			65.00000	76	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			944.00000	1,009	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			83.00000	94	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			865.00000	931	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			103.00000	116	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			789.00000	855	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			127.00000	140	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			985.00000	1,050	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			74.00000	85	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			904.00000	970	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			93.00000	105	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			826.00000	892	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			115.00000	128	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			752.00000	819	23.17	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	6.35	Put		141.00000	154	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		904.00000	970	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		93.00000	105	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		254.00000	301	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		843.00000	836	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		227.00000	271	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		915.00000	906	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		324.00000	377	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		663.00000	662	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		214.00000	257	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		952.00000	942	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		214.00000	257	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		952.00000	942	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		190.00000	231	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,029.00000	1,016	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		168.00000	207	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,107.00000	1,092	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		149.00000	185	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,188.00000	1,171	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		132.00000	166	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,270.00000	1,251	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		116.00000	148	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,355.00000	1,333	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		102.00000	131	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,441.00000	1,417	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		116.00000	148	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,355.00000	1,333	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		254.00000	301	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		843.00000	836	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		682.00000	748	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		170.00000	184	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		615.00000	682	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		204.00000	217	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.09210	7.04430		25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		549.00000	609	25.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		555.00000	567	25.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		568.00000	628	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		523.00000	536	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		624.00000	682	24.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		430.00000	440	24.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		663.00000	724	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		369.00000	382	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		606.00000	663	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		462.00000	471	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		532.00000	590	25.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.10	Put			588.00000	598	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			796.00000	868	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			252.00000	276	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			733.00000	806	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			289.00000	314	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			685.00000	746	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			341.00000	354	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			643.00000	702	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			398.00000	410	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			532.00000	590	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			588.00000	598	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			500.00000	556	25.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			655.00000	664	25.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			470.00000	524	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			726.00000	732	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			828.00000	901	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			234.00000	259	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			764.00000	837	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			270.00000	295	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			708.00000	776	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			314.00000	334	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			586.00000	645	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			492.00000	503	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			515.00000	573	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			621.00000	631	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			484.00000	540	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			690.00000	698	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			896.00000	968	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			202.00000	226	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			828.00000	901	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			234.00000	259	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			708.00000	776	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			314.00000	334	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			586.00000	645	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			492.00000	503	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			515.00000	573	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			621.00000	631	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			643.00000	702	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			398.00000	410	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			470.00000	524	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			726.00000	732	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			443.00000	495	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			798.00000	803	26.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								347,809,258.95	9,764	356,330.00

Grand Total: 347,809,258.95 9,764 356,330.00