

Daily MTM Report

Daily summary for 12/01/2009

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			18.40000		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.62500		7.47000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.65000		7.49500			0.00	0	0.00
R186 On 21/12/2026 Bond			7.69500		7.52000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.40000		11.41500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.71500		7.55500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.76500		7.60000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.76500		7.60500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.74000		7.58500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.79500		7.63500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.82700		7.66300			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				7.32500	7.15000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.20870		9.91150		31.79	175,507,970.40	17,192	168,722.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			515.00000	672	30.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			503.00000	363	30.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			535.00000	698	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			473.00000	339	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			647.00000	851	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			335.00000	243	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			700.00000	920	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			288.00000	211	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			673.00000	885	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			311.00000	226	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			647.00000	851	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			335.00000	243	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			622.00000	818	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			361.00000	260	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			535.00000	698	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			473.00000	339	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			477.00000	625	30.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			565.00000	416	30.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			459.00000	603	31.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			597.00000	445	31.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			425.00000	562	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			664.00000	503	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			354.00000	468	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			842.00000	659	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			380.00000	503	32.26	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			769.00000	595	32.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			367.00000	485	32.49	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			805.00000	627	32.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			341.00000	452	32.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			880.00000	693	32.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			354.00000	468	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			842.00000	659	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			307.00000	406	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			995.00000	797	33.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.55	Call			318.00000	421	33.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			956.00000	762	33.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			286.00000	379	34.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,075.00000	870	34.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			329.00000	436	33.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			918.00000	727	33.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			395.00000	522	32.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			733.00000	563	32.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			459.00000	603	31.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			597.00000	445	31.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			255.00000	342	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,193.00000	983	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			231.00000	320	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,270.00000	1,061	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			296.00000	392	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,035.00000	834	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			277.00000	366	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,115.00000	907	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			307.00000	406	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			995.00000	797	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			410.00000	542	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			698.00000	533	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			410.00000	542	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			698.00000	533	31.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			380.00000	503	32.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			769.00000	595	32.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			199.00000	290	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,387.00000	1,181	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			146.00000	219	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,634.00000	1,410	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			138.00000	209	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,677.00000	1,450	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			118.00000	180	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,806.00000	1,572	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			220.00000	309	35.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,308.00000	1,101	35.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,024.00000	2,316	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			12.00000	8	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			577.00000	755	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			416.00000	296	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			829.00000	1,065	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			218.00000	156	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			599.00000	786	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			387.00000	277	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			763.00000	991	29.74	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	9.40	Put			251.00000	182	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			899.00000	1,142	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			187.00000	133	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,248.00000	1,518	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			87.00000	59	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,207.00000	1,474	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			95.00000	65	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,376.00000	1,652	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			65.00000	44	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,376.00000	1,652	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			65.00000	44	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,420.00000	1,698	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			58.00000	39	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,554.00000	1,837	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			42.00000	28	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,509.00000	1,790	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			47.00000	31	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,464.00000	1,744	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			53.00000	35	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,645.00000	1,931	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			34.00000	22	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,420.00000	1,698	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			58.00000	39	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,880.00000	2,170	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			18.00000	12	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,785.00000	2,074	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			23.00000	15	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,691.00000	1,978	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			30.00000	20	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,599.00000	1,884	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			38.00000	25	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,333.00000	1,607	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			72.00000	48	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,166.00000	1,431	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			104.00000	72	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,599.00000	1,884	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			38.00000	25	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,509.00000	1,790	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			47.00000	31	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,166.00000	1,431	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			104.00000	72	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,086.00000	1,345	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			125.00000	87	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,927.00000	2,219	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			16.00000	10	29.74	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	8.10	Call			1,832.00000	2,122	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			21.00000	13	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,738.00000	2,026	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			27.00000	17	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,290.00000	1,562	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			79.00000	54	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,832.00000	2,122	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			21.00000	13	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,738.00000	2,026	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			27.00000	17	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,290.00000	1,562	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			79.00000	54	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,207.00000	1,474	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			95.00000	65	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,126.00000	1,388	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			114.00000	79	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,880.00000	2,170	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			18.00000	12	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,785.00000	2,074	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			23.00000	15	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,333.00000	1,607	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			72.00000	48	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,645.00000	1,931	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			34.00000	22	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,047.00000	1,304	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			136.00000	95	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			972.00000	1,222	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			160.00000	113	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			899.00000	1,142	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			187.00000	133	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			972.00000	1,222	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			160.00000	113	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			763.00000	991	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			251.00000	182	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			599.00000	786	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			387.00000	277	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,126.00000	1,388	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			114.00000	79	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			829.00000	1,065	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			218.00000	156	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			556.00000	724	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			444.00000	315	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			556.00000	724	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			444.00000	315	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			515.00000	672	30.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.90	Put			503.00000	363	30.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			442.00000	582	31.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			630.00000	474	31.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			796.00000	1,028	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			234.00000	169	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			731.00000	955	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			269.00000	196	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			495.00000	648	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			534.00000	389	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			425.00000	562	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			664.00000	503	31.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			318.00000	421	33.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			956.00000	762	33.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			296.00000	392	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,035.00000	834	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			209.00000	299	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,348.00000	1,141	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			189.00000	277	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,428.00000	1,218	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			267.00000	354	34.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,156.00000	945	34.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			243.00000	331	35.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,231.00000	1,022	35.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			267.00000	354	34.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,156.00000	945	34.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			180.00000	264	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,468.00000	1,256	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			162.00000	241	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,550.00000	1,332	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			162.00000	241	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,550.00000	1,332	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			131.00000	199	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,720.00000	1,490	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			105.00000	163	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,894.00000	1,654	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			94.00000	148	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,983.00000	1,739	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			84.00000	133	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,073.00000	1,824	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			75.00000	120	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,164.00000	1,911	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			209.00000	299	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,348.00000	1,141	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			189.00000	277	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,428.00000	1,218	36.23	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	11.25	Call			171.00000	252	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,509.00000	1,294	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			154.00000	230	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,592.00000	1,371	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			124.00000	189	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,763.00000	1,531	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			111.00000	172	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,850.00000	1,613	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			100.00000	155	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,938.00000	1,696	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			89.00000	140	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,028.00000	1,781	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			94.00000	148	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,983.00000	1,739	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			442.00000	582	31.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			630.00000	474	31.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			243.00000	331	35.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,231.00000	1,022	35.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			199.00000	290	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,387.00000	1,181	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			367.00000	485	32.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			805.00000	627	32.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			255.00000	342	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,193.00000	983	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			495.00000	648	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			534.00000	389	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			673.00000	885	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			311.00000	226	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			864.00000	1,103	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			202.00000	145	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			731.00000	955	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			269.00000	196	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			935.00000	1,182	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			173.00000	123	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			796.00000	1,028	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			234.00000	169	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.41000		10.10380		30.41	156,150.00	15	4,578.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			769.00000	935	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			765.00000	625	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			808.00000	978	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			705.00000	568	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			909.00000	1,122	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			556.00000	462	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			931.00000	1,152	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			528.00000	442	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 12/06/2009 Currency Future	9.80	Call			888.00000	1,092	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			584.00000	482	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			868.00000	1,062	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			614.00000	502	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			789.00000	956	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			735.00000	596	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			789.00000	956	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			735.00000	596	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			750.00000	914	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			797.00000	654	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			732.00000	895	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			828.00000	685	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			681.00000	835	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			927.00000	775	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			597.00000	743	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,093.00000	933	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			597.00000	743	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,093.00000	933	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			634.00000	778	30.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,030.00000	868	30.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			579.00000	726	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,125.00000	966	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			615.00000	760	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,061.00000	900	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			527.00000	678	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,223.00000	1,068	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			561.00000	710	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,157.00000	1,000	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			494.00000	640	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,291.00000	1,130	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			649.00000	797	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			996.00000	837	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			698.00000	855	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			894.00000	745	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			715.00000	875	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			861.00000	715	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			449.00000	587	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,395.00000	1,227	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			421.00000	553	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,467.00000	1,293	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			510.00000	659	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,257.00000	1,099	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			527.00000	678	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,223.00000	1,068	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			615.00000	760	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,061.00000	900	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			479.00000	622	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,325.00000	1,162	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			665.00000	816	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			961.00000	806	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			665.00000	816	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			961.00000	806	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			368.00000	490	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,614.00000	1,430	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			300.00000	407	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,846.00000	1,647	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			290.00000	394	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,886.00000	1,684	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			261.00000	358	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,007.00000	1,798	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			407.00000	536	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,503.00000	1,326	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			510.00000	659	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,257.00000	1,099	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			828.00000	1,005	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			674.00000	545	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,047.00000	1,279	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			443.00000	369	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			848.00000	1,034	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			645.00000	524	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			988.00000	1,214	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			484.00000	404	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			888.00000	1,092	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			584.00000	482	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,108.00000	1,345	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			404.00000	335	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,410.00000	1,670	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			256.00000	210	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,410.00000	1,670	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			256.00000	210	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,520.00000	1,787	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			216.00000	177	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,558.00000	1,826	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			204.00000	166	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,596.00000	1,867	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			192.00000	157	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,674.00000	1,948	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			170.00000	138	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,635.00000	1,907	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			181.00000	147	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 12/06/2009 Currency Future	8.45	Call			1,795.00000	2,074	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			141.00000	114	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,635.00000	1,907	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			181.00000	147	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,483.00000	1,747	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			229.00000	187	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,961.00000	2,246	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			107.00000	86	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,877.00000	2,159	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			123.00000	99	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,714.00000	1,990	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			160.00000	130	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,339.00000	1,594	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			285.00000	234	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,270.00000	1,521	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			316.00000	261	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,919.00000	2,203	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			115.00000	93	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,836.00000	2,116	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			132.00000	106	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,754.00000	2,032	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			150.00000	122	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,446.00000	1,708	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			242.00000	198	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,374.00000	1,632	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			270.00000	222	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,304.00000	1,557	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			301.00000	247	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,134.00000	2,424	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			80.00000	64	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,047.00000	2,335	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			93.00000	75	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,714.00000	1,990	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			160.00000	130	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,795.00000	2,074	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			141.00000	114	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,004.00000	2,290	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			100.00000	80	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,836.00000	2,116	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			132.00000	106	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,446.00000	1,708	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			242.00000	198	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,674.00000	1,948	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			170.00000	138	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,596.00000	1,867	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 12/06/2009 Currency Future	8.70	Put			192.00000	157	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,520.00000	1,787	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			216.00000	177	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,304.00000	1,557	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			301.00000	247	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,237.00000	1,485	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			333.00000	275	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,171.00000	1,414	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			367.00000	304	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,237.00000	1,485	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			333.00000	275	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			931.00000	1,152	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			528.00000	442	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			988.00000	1,214	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			484.00000	404	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,171.00000	1,414	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			367.00000	304	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			769.00000	935	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			765.00000	625	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,108.00000	1,345	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			404.00000	335	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			848.00000	1,034	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			645.00000	524	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,017.00000	1,246	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			463.00000	386	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			959.00000	1,183	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			506.00000	423	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			750.00000	914	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			797.00000	654	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			544.00000	694	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,190.00000	1,034	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			421.00000	553	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,467.00000	1,293	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			394.00000	521	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,540.00000	1,361	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			698.00000	855	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			894.00000	745	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			464.00000	604	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,360.00000	1,194	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			435.00000	569	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,431.00000	1,259	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			494.00000	640	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,291.00000	1,130	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			435.00000	569	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,431.00000	1,259	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Call			381.00000	505	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,577.00000	1,395	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			356.00000	475	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,652.00000	1,465	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			333.00000	447	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,729.00000	1,537	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			311.00000	420	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,807.00000	1,610	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			344.00000	461	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,690.00000	1,501	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			322.00000	433	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,768.00000	1,573	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			280.00000	382	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,926.00000	1,722	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			243.00000	336	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,089.00000	1,876	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			226.00000	314	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,173.00000	1,954	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			211.00000	294	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,257.00000	2,034	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			196.00000	276	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,342.00000	2,116	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			270.00000	370	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,967.00000	1,760	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			252.00000	347	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,048.00000	1,837	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			235.00000	325	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,131.00000	1,915	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			218.00000	304	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,215.00000	1,994	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			322.00000	433	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,768.00000	1,573	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			226.00000	314	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,173.00000	1,954	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			681.00000	835	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			927.00000	775	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			579.00000	726	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,125.00000	966	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			732.00000	895	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			828.00000	685	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			381.00000	505	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,577.00000	1,395	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			356.00000	475	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,652.00000	1,465	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			449.00000	587	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,395.00000	1,227	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			368.00000	490	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,614.00000	1,430	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			828.00000	1,005	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			674.00000	545	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			959.00000	1,183	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			506.00000	423	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			868.00000	1,062	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			614.00000	502	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,139.00000	1,379	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			385.00000	319	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,077.00000	1,312	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			423.00000	352	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,017.00000	1,246	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			463.00000	386	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.59950		10.28380		29.77	635,970.00	60	80.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			955.00000	1,147	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			972.00000	847	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			993.00000	1,183	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			909.00000	784	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,090.00000	1,318	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			757.00000	669	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,136.00000	1,375	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			702.00000	626	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,109.00000	1,347	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			725.00000	647	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,072.00000	1,291	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			788.00000	691	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			616.00000	782	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,632.00000	1,482	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,162.00000	1,404	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			679.00000	605	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,109.00000	1,347	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			725.00000	647	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,032.00000	1,236	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			848.00000	737	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			920.00000	1,106	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,036.00000	907	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			886.00000	1,067	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,102.00000	967	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			854.00000	1,029	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,170.00000	1,029	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,274.00000	1,525	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			590.00000	525	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,217.00000	1,464	28.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.70	Put		634.00000	564	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,162.00000	1,404	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		679.00000	605	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		955.00000	1,147	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		972.00000	847	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		920.00000	1,106	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,036.00000	907	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		1,303.00000	1,556	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		569.00000	507	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		1,245.00000	1,494	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		612.00000	545	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		1,190.00000	1,434	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		656.00000	584	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,052.00000	1,263	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		818.00000	714	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,012.00000	1,210	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		878.00000	760	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		974.00000	1,165	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		940.00000	815	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		937.00000	1,126	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,004.00000	877	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,333.00000	1,588	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		549.00000	488	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,217.00000	1,464	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		634.00000	564	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		993.00000	1,183	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		909.00000	784	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		0.00000	1,236	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		0.00000	737	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		0.00000	1,029	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		0.00000	1,029	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		0.00000	992	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		0.00000	1,093	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.75840	10.43300		29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,142.00000	1,341	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,159.00000	1,033	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,194.00000	1,400	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,061.00000	942	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,287.00000	1,506	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		904.00000	797	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,306.00000	1,527	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		873.00000	769	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,267.00000	1,484	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		934.00000	826	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,267.00000	1,484	28.26	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 14/12/2009 Currency Future	10.10	Put			934.00000	826	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,177.00000	1,380	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,094.00000	972	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,124.00000	1,322	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,191.00000	1,064	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,107.00000	1,304	29.45	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,224.00000	1,096	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			677.00000	809	33.08	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,544.00000	2,351	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			569.00000	683	34.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,136.00000	2,924	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,347.00000	1,573	27.67	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			814.00000	714	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,090.00000	1,286	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,257.00000	1,127	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			995.00000	1,181	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,462.00000	1,322	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,025.00000	1,216	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,392.00000	1,257	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			966.00000	1,147	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,533.00000	1,389	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			925.00000	1,099	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,642.00000	1,491	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			938.00000	1,115	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,605.00000	1,456	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			886.00000	1,054	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,753.00000	1,595	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			911.00000	1,084	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,678.00000	1,525	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			677.00000	809	33.08	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,544.00000	2,351	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			815.00000	970	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,982.00000	1,812	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			837.00000	997	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,904.00000	1,739	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,160.00000	1,361	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,127.00000	1,002	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			732.00000	873	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,299.00000	2,115	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			660.00000	789	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,627.00000	2,431	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			597.00000	716	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,964.00000	2,758	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			543.00000	652	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,310.00000	3,093	34.78	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 14/12/2009 Currency Future	10.70	Call			1,057.00000	1,251	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,324.00000	1,192	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			751.00000	896	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,218.00000	2,038	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			612.00000	734	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,879.00000	2,675	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			556.00000	667	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,223.00000	3,009	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,169.00000	2,470	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			236.00000	212	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,751.00000	2,026	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			418.00000	368	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,435.00000	1,669	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			702.00000	610	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			713.00000	851	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,380.00000	2,193	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			531.00000	637	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,398.00000	3,179	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,247.00000	2,550	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			214.00000	192	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,815.00000	2,093	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			382.00000	335	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,481.00000	1,720	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			648.00000	562	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,230.00000	1,442	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			997.00000	883	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,025.00000	1,216	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,392.00000	1,257	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			861.00000	1,025	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,828.00000	1,666	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			627.00000	752	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,794.00000	2,593	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,950.00000	2,239	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			317.00000	280	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,580.00000	1,835	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			547.00000	477	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			772.00000	920	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,139.00000	1,962	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			484.00000	596	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,651.00000	3,438	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,882.00000	2,164	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			349.00000	306	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,530.00000	1,775	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			597.00000	517	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			643.00000	770	33.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,710.00000	2,512	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			556.00000	667	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,223.00000	3,009	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			467.00000	584	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,734.00000	3,525	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,020.00000	2,314	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			287.00000	256	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,633.00000	1,897	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			500.00000	439	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			793.00000	945	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,060.00000	1,886	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			583.00000	699	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,050.00000	2,841	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			501.00000	610	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,568.00000	3,351	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,092.00000	2,392	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			259.00000	233	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,688.00000	1,961	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			455.00000	402	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,390.00000	1,620	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			757.00000	661	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			695.00000	830	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,462.00000	2,271	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			597.00000	716	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,964.00000	2,758	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			519.00000	623	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,486.00000	3,265	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,985.00000	2,276	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			302.00000	268	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,607.00000	1,866	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			524.00000	458	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,327.00000	1,550	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			844.00000	742	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			782.00000	932	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,099.00000	1,924	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			669.00000	799	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,586.00000	2,391	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			576.00000	691	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,093.00000	2,882	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			492.00000	603	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,609.00000	3,394	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,407.00000	2,715	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			174.00000	157	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,950.00000	2,239	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			317.00000	280	25.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.80	Call			772.00000	920	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,139.00000	1,962	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,490.00000	2,799	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			157.00000	141	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,633.00000	1,897	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			500.00000	439	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,531.00000	2,842	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			148.00000	133	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,056.00000	2,353	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			273.00000	244	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,660.00000	1,929	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			477.00000	420	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,368.00000	1,596	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			785.00000	688	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			952.00000	1,131	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,569.00000	1,422	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			804.00000	957	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,021.00000	1,849	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			686.00000	819	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,503.00000	2,311	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			590.00000	707	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,007.00000	2,799	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,658.00000	2,971	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			125.00000	113	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,751.00000	2,026	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			418.00000	368	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			713.00000	851	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,380.00000	2,193	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,616.00000	2,928	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			133.00000	119	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,130.00000	2,431	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			247.00000	222	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,719.00000	1,993	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			436.00000	385	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,412.00000	1,644	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			729.00000	636	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			980.00000	1,164	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,497.00000	1,355	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			826.00000	984	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,943.00000	1,775	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			704.00000	840	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,421.00000	2,232	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			537.00000	644	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,354.00000	3,136	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,832.00000	3,148	25.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	7.70	Put		99.00000	89	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,326.00000	2,632	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		193.00000	174	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		886.00000	1,054	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,753.00000	1,595	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		2,876.00000	3,192	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		93.00000	84	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		2,367.00000	2,673	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		184.00000	165	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,916.00000	2,201	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		333.00000	293	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		1,555.00000	1,805	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		572.00000	497	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,073.00000	1,268	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,290.00000	1,160	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		898.00000	1,068	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		1,715.00000	1,560	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		761.00000	908	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,178.00000	2,000	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		2,920.00000	3,237	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		87.00000	79	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		0.00000	2,885	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	126	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		0.00000	1,961	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		0.00000	402	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.55180	11.25320		31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,446.00000	1,661	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,442.00000	1,359	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,536.00000	1,752	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,283.00000	1,201	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,571.00000	1,791	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,218.00000	1,140	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,553.00000	1,772	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,250.00000	1,170	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,517.00000	1,733	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,314.00000	1,232	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,481.00000	1,696	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,378.00000	1,295	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,395.00000	1,605	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,542.00000	1,453	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,428.00000	1,642	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,475.00000	1,390	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,748.00000	1,984	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		945.00000	882	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,136.00000	1,317	32.51	0.00	0	27,500.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,183.00000	2,065	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,032.00000	2,289	27.44	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			629.00000	587	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,382.00000	1,590	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,569.00000	1,478	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,086.00000	2,346	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			583.00000	544	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,981.00000	2,234	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			678.00000	632	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,931.00000	2,181	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			728.00000	679	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,883.00000	2,129	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			779.00000	727	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,836.00000	2,079	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			833.00000	777	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,791.00000	2,031	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			888.00000	829	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,076.00000	1,249	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,373.00000	2,248	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,227.00000	2,516	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			474.00000	465	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,499.00000	1,715	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,346.00000	1,263	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,463.00000	1,678	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,410.00000	1,327	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,363.00000	1,569	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,610.00000	1,517	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,331.00000	1,534	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,678.00000	1,582	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			858.00000	1,000	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,305.00000	3,148	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,331.00000	2,622	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			428.00000	421	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,589.00000	1,811	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,186.00000	1,110	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,412.00000	1,623	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,508.00000	1,421	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,379.00000	1,587	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,576.00000	1,485	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			882.00000	1,027	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,179.00000	3,025	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,402.00000	2,695	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			399.00000	393	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,627.00000	1,852	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,124.00000	1,051	29.56	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 15/03/2010 Currency Future	10.85	Call			1,589.00000	1,811	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,186.00000	1,110	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,412.00000	1,623	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,508.00000	1,421	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			899.00000	1,047	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,095.00000	2,945	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,438.00000	2,731	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			385.00000	379	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,646.00000	1,873	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,093.00000	1,022	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,608.00000	1,832	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,155.00000	1,080	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,499.00000	1,715	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,346.00000	1,263	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			907.00000	1,056	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,054.00000	2,905	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,511.00000	2,805	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			357.00000	354	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,686.00000	1,917	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,033.00000	965	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			925.00000	1,077	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,972.00000	2,825	34.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.16500		14.99510		29.65	4,928,625.00	325	13,299.00
£ / R On 16/03/2009 Currency Future	15.00	Call			708.00000	813	29.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			713.00000	648	29.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			969.00000	1,108	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			424.00000	393	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,338.00000	1,491	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			243.00000	226	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,374.00000	1,529	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			229.00000	214	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,196.00000	1,345	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			301.00000	280	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			909.00000	1,046	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			464.00000	431	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			880.00000	1,015	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			485.00000	450	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			728.00000	835	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			683.00000	620	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			601.00000	694	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			906.00000	829	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			478.00000	570	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,133.00000	1,055	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			413.00000	498	30.92	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 16/03/2009 Currency Future	15.85	Put			1,268.00000	1,183	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			495.00000	589	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,100.00000	1,024	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			585.00000	676	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			940.00000	861	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			570.00000	658	30.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			975.00000	893	30.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			585.00000	676	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			940.00000	861	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			532.00000	625	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,036.00000	960	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			601.00000	694	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			906.00000	829	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			513.00000	609	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,068.00000	994	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			355.00000	433	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,410.00000	1,318	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			461.00000	551	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,166.00000	1,086	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			495.00000	589	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,100.00000	1,024	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			429.00000	515	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,234.00000	1,150	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			317.00000	389	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,521.00000	1,424	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			329.00000	404	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,484.00000	1,389	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			398.00000	481	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,303.00000	1,216	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			355.00000	433	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,410.00000	1,318	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			293.00000	362	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,597.00000	1,497	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			270.00000	336	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,675.00000	1,571	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			270.00000	336	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,675.00000	1,571	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			383.00000	465	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,338.00000	1,250	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			249.00000	312	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,754.00000	1,647	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			186.00000	238	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,041.00000	1,923	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			202.00000	257	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,957.00000	1,842	30.92	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 16/03/2009 Currency Future	17.20	Call			137.00000	179	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,342.00000	2,214	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			104.00000	139	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,609.00000	2,474	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			62.00000	86	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,117.00000	2,971	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			34.00000	49	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,688.00000	3,534	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			29.00000	42	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,834.00000	3,677	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			39.00000	56	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,544.00000	3,391	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			68.00000	94	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,023.00000	2,879	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			41.00000	59	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,496.00000	3,344	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			171.00000	220	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,125.00000	2,005	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			342.00000	418	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,447.00000	1,353	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			229.00000	289	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,834.00000	1,724	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			369.00000	449	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,374.00000	1,284	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			570.00000	658	30.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			975.00000	893	30.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			634.00000	732	29.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			839.00000	767	29.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			550.00000	641	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,005.00000	926	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			652.00000	752	29.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			807.00000	737	29.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			688.00000	793	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			743.00000	678	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			833.00000	956	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			538.00000	491	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			789.00000	903	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			594.00000	538	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			748.00000	857	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			653.00000	592	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			670.00000	772	29.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			775.00000	707	29.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			789.00000	903	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			594.00000	538	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			748.00000	857	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Put			653.00000	592	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			856.00000	985	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			511.00000	470	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			811.00000	927	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			566.00000	512	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			769.00000	879	28.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			623.00000	564	28.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			617.00000	713	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			872.00000	798	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			429.00000	515	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,234.00000	1,150	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			398.00000	481	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,303.00000	1,216	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			688.00000	793	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			743.00000	678	29.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			652.00000	752	29.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			807.00000	737	29.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			513.00000	609	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,068.00000	994	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			445.00000	533	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,200.00000	1,118	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			413.00000	498	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,268.00000	1,183	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			478.00000	570	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,133.00000	1,055	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			317.00000	389	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,521.00000	1,424	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			293.00000	362	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,597.00000	1,497	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			211.00000	268	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,916.00000	1,803	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			369.00000	449	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,374.00000	1,284	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			342.00000	418	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,447.00000	1,353	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			229.00000	289	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,834.00000	1,724	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			194.00000	247	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,999.00000	1,882	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			304.00000	375	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,559.00000	1,460	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			281.00000	349	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,636.00000	1,534	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			259.00000	324	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,714.00000	1,609	30.92	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 16/03/2009 Currency Future	16.55	Call			239.00000	300	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,794.00000	1,685	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			220.00000	278	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,875.00000	1,763	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			398.00000	481	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,303.00000	1,216	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			156.00000	203	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,211.00000	2,088	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			143.00000	187	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,298.00000	2,172	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			131.00000	172	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,386.00000	2,257	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			120.00000	158	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,474.00000	2,343	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			56.00000	78	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,211.00000	3,063	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			51.00000	71	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,305.00000	3,156	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			46.00000	65	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,401.00000	3,250	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			37.00000	54	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,592.00000	3,439	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			34.00000	49	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,688.00000	3,534	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			30.00000	44	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,785.00000	3,629	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			27.00000	40	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,882.00000	3,725	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			99.00000	133	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,654.00000	2,518	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			91.00000	122	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,745.00000	2,607	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			82.00000	112	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,837.00000	2,697	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			75.00000	103	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,930.00000	2,788	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			91.00000	122	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,745.00000	2,607	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			75.00000	103	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,930.00000	2,788	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			56.00000	78	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,211.00000	3,063	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			46.00000	65	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,401.00000	3,250	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			59.00000	82	30.92	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 16/03/2009 Currency Future	18.10	Put			3,164.00000	3,017	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			53.00000	75	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,258.00000	3,110	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			48.00000	68	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,353.00000	3,203	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			43.00000	62	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,448.00000	3,297	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			35.00000	51	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,640.00000	3,486	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			32.00000	47	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,737.00000	3,582	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			26.00000	38	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,931.00000	3,773	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			41.00000	59	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,496.00000	3,344	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			27.00000	40	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,882.00000	3,725	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			24.00000	37	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,979.00000	3,822	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			22.00000	33	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,077.00000	3,918	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			20.00000	30	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,175.00000	4,015	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			18.00000	27	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,273.00000	4,112	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			37.00000	54	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,592.00000	3,439	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			24.00000	37	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,979.00000	3,822	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			22.00000	33	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,077.00000	3,918	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			95.00000	128	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,700.00000	2,563	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			86.00000	117	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,791.00000	2,652	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			79.00000	107	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,883.00000	2,742	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			71.00000	98	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,976.00000	2,833	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			65.00000	90	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,070.00000	2,925	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			150.00000	195	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,254.00000	2,130	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			125.00000	165	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,430.00000	2,300	30.92	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 16/03/2009 Currency Future	17.40	Call			114.00000	152	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,519.00000	2,387	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			194.00000	247	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,999.00000	1,882	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			178.00000	229	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,083.00000	1,964	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			163.00000	211	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,168.00000	2,046	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			150.00000	195	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,254.00000	2,130	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			95.00000	128	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,700.00000	2,563	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			281.00000	349	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,636.00000	1,534	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			186.00000	238	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,041.00000	1,923	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			178.00000	229	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,083.00000	1,964	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			445.00000	533	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,200.00000	1,118	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			413.00000	498	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,268.00000	1,183	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			239.00000	300	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,794.00000	1,685	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			670.00000	772	29.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			775.00000	707	29.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			329.00000	404	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,484.00000	1,389	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			769.00000	879	28.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			623.00000	564	28.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			909.00000	1,046	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			464.00000	431	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			856.00000	985	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			511.00000	470	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,161.00000	1,309	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			316.00000	294	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			1,095.00000	1,240	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			350.00000	325	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			1,031.00000	1,173	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			386.00000	358	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			1,128.00000	1,275	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			333.00000	310	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,063.00000	1,206	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			367.00000	341	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			999.00000	1,140	28.26	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 16/03/2009 Currency Future	14.40	Put			404.00000	375	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			939.00000	1,077	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			444.00000	412	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,488.00000	1,646	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			193.00000	181	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,412.00000	1,568	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			217.00000	203	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,266.00000	1,417	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			270.00000	252	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,646.00000	1,807	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			151.00000	142	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,566.00000	1,726	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			171.00000	161	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,412.00000	1,568	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			217.00000	203	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,063.00000	1,206	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			367.00000	341	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,687.00000	1,849	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			142.00000	134	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,606.00000	1,766	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			161.00000	151	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,527.00000	1,686	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			182.00000	171	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,450.00000	1,607	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			205.00000	192	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,301.00000	1,454	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			256.00000	239	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			1,230.00000	1,381	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			285.00000	266	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.44370		15.26670		28.52	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,091.00000	1,205	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,075.00000	1,011	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,308.00000	1,446	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			792.00000	753	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,664.00000	1,814	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			547.00000	520	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,632.00000	1,781	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			565.00000	538	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,696.00000	1,847	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			529.00000	503	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,539.00000	1,686	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			622.00000	592	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,255.00000	1,390	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			838.00000	797	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,110.00000	1,224	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.20	Put			1,044.00000	980	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			985.00000	1,088	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,268.00000	1,195	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			858.00000	966	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,491.00000	1,422	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			768.00000	869	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,651.00000	1,576	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			877.00000	986	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,460.00000	1,392	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			952.00000	1,053	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,335.00000	1,259	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			936.00000	1,036	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,370.00000	1,292	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			968.00000	1,070	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,301.00000	1,227	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			916.00000	1,019	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,400.00000	1,325	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			968.00000	1,070	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,301.00000	1,227	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			701.00000	798	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,784.00000	1,704	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			821.00000	926	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,554.00000	1,482	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			785.00000	888	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,619.00000	1,544	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			654.00000	747	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,887.00000	1,803	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,190.00000	1,309	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			923.00000	865	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			751.00000	851	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,684.00000	1,607	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			685.00000	780	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,818.00000	1,737	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			624.00000	715	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,958.00000	1,871	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			596.00000	684	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,029.00000	1,940	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			582.00000	669	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,065.00000	1,975	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			669.00000	764	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,853.00000	1,770	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			734.00000	833	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,717.00000	1,639	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			568.00000	654	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,101.00000	2,010	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Call			480.00000	557	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,363.00000	2,263	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			504.00000	583	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,287.00000	2,190	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			403.00000	473	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,636.00000	2,529	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			346.00000	409	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,879.00000	2,765	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			252.00000	304	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,386.00000	3,260	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			182.00000	223	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,915.00000	3,779	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			167.00000	206	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,051.00000	3,912	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			203.00000	248	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,737.00000	3,604	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			259.00000	312	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,343.00000	3,218	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			273.00000	328	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,257.00000	3,134	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			209.00000	254	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,692.00000	3,560	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			456.00000	532	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,440.00000	2,338	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			717.00000	815	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,751.00000	1,671	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,019.00000	1,126	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,202.00000	1,132	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			897.00000	1,002	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,430.00000	1,358	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,054.00000	1,164	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,137.00000	1,071	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,281.00000	1,418	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			815.00000	774	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,228.00000	1,363	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			862.00000	819	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,150.00000	1,263	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			983.00000	919	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,072.00000	1,184	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,106.00000	1,041	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,036.00000	1,145	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,169.00000	1,101	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,001.00000	1,107	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,235.00000	1,163	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,281.00000	1,418	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Put			815.00000	774	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,228.00000	1,363	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			862.00000	819	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,072.00000	1,184	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,106.00000	1,041	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,036.00000	1,145	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,169.00000	1,101	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,170.00000	1,283	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			953.00000	889	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,130.00000	1,243	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,013.00000	949	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			985.00000	1,088	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,268.00000	1,195	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			897.00000	1,002	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,430.00000	1,358	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			858.00000	966	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,491.00000	1,422	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,209.00000	1,336	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			892.00000	842	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,170.00000	1,283	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			953.00000	889	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,130.00000	1,243	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,013.00000	949	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			952.00000	1,053	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,335.00000	1,259	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			751.00000	851	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,684.00000	1,607	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			858.00000	966	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,491.00000	1,422	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			785.00000	888	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,619.00000	1,544	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			839.00000	946	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,523.00000	1,452	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			803.00000	907	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,586.00000	1,513	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			685.00000	780	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,818.00000	1,737	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			821.00000	926	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,554.00000	1,482	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			717.00000	815	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,751.00000	1,671	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			624.00000	715	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,958.00000	1,871	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			568.00000	654	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,101.00000	2,010	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.70	Call			596.00000	684	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,029.00000	1,940	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			541.00000	625	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,175.00000	2,081	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			516.00000	597	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,249.00000	2,153	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			541.00000	625	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,175.00000	2,081	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			491.00000	570	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,325.00000	2,226	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			639.00000	731	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,922.00000	1,837	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			610.00000	699	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,993.00000	1,905	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			555.00000	639	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,138.00000	2,045	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			529.00000	611	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,212.00000	2,117	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			768.00000	869	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,651.00000	1,576	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			701.00000	798	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,784.00000	1,704	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			555.00000	639	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,138.00000	2,045	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			434.00000	507	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,518.00000	2,414	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			413.00000	484	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,596.00000	2,490	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			393.00000	461	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,676.00000	2,568	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			373.00000	440	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,757.00000	2,646	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			246.00000	296	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,429.00000	3,302	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			233.00000	281	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,516.00000	3,388	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			221.00000	267	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,604.00000	3,474	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			198.00000	241	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,781.00000	3,648	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			187.00000	229	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,870.00000	3,735	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			177.00000	217	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,960.00000	3,824	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			337.00000	399	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.85	Put			2,920.00000	2,806	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			320.00000	380	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,003.00000	2,886	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			304.00000	362	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,087.00000	2,968	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			288.00000	344	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,172.00000	3,051	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			320.00000	380	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,003.00000	2,886	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			288.00000	344	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,172.00000	3,051	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			246.00000	296	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,429.00000	3,302	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			221.00000	267	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,604.00000	3,474	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			239.00000	289	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,473.00000	3,345	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			227.00000	274	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,560.00000	3,431	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			215.00000	261	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,648.00000	3,517	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			192.00000	235	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,826.00000	3,691	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			172.00000	212	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,005.00000	3,868	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			163.00000	201	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,096.00000	3,957	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			198.00000	241	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,781.00000	3,648	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			177.00000	217	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,960.00000	3,824	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			158.00000	196	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,142.00000	4,002	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			150.00000	185	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,233.00000	4,092	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			141.00000	176	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,325.00000	4,182	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			134.00000	167	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,417.00000	4,273	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			192.00000	235	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,826.00000	3,691	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			154.00000	190	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,187.00000	4,047	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			145.00000	180	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,279.00000	4,137	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.40	Call			424.00000	495	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,557.00000	2,452	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			383.00000	451	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,716.00000	2,607	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			364.00000	429	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,797.00000	2,686	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			328.00000	390	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,962.00000	2,846	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			312.00000	371	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,045.00000	2,927	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			296.00000	353	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,129.00000	3,009	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			281.00000	336	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,214.00000	3,092	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			491.00000	570	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,325.00000	2,226	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			468.00000	544	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,401.00000	2,301	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			445.00000	519	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,479.00000	2,376	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			424.00000	495	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,557.00000	2,452	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			328.00000	390	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,962.00000	2,846	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			610.00000	699	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,993.00000	1,905	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			480.00000	557	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,363.00000	2,263	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			504.00000	583	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,287.00000	2,190	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			434.00000	507	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,518.00000	2,414	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			393.00000	461	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,676.00000	2,568	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			669.00000	764	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,853.00000	1,770	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,054.00000	1,164	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,137.00000	1,071	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			877.00000	986	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,460.00000	1,392	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,509.00000	1,654	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			642.00000	611	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,450.00000	1,593	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			683.00000	649	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,392.00000	1,533	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.60	Put			725.00000	689	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,336.00000	1,475	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			769.00000	731	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,150.00000	1,263	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			983.00000	919	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,479.00000	1,623	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			662.00000	630	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,421.00000	1,563	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			704.00000	669	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,364.00000	1,504	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			747.00000	710	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,794.00000	1,949	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			478.00000	455	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,728.00000	1,881	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			512.00000	487	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,601.00000	1,749	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			584.00000	555	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,931.00000	2,089	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			415.00000	395	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,862.00000	2,018	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			445.00000	424	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,728.00000	1,881	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			512.00000	487	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,421.00000	1,563	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			704.00000	669	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,966.00000	2,125	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			400.00000	381	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,897.00000	2,053	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			430.00000	409	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,828.00000	1,983	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			461.00000	439	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,761.00000	1,914	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			495.00000	471	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,570.00000	1,717	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			603.00000	573	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,828.00000	1,983	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			461.00000	439	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,509.00000	1,654	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			642.00000	611	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,392.00000	1,533	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			725.00000	689	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.71190		15.53520		28.13	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,397.00000	1,524	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,362.00000	1,312	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,604.00000	1,759	27.43	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	15.00	Put			1,069.00000	1,047	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,939.00000	2,103	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			804.00000	791	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,909.00000	2,072	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			824.00000	810	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,969.00000	2,133	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			784.00000	771	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,822.00000	1,983	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			887.00000	871	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,578.00000	1,732	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,093.00000	1,070	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,552.00000	1,706	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,117.00000	1,094	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,291.00000	1,410	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,556.00000	1,498	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,794.00000	1,954	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			909.00000	892	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,738.00000	1,897	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			953.00000	935	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,684.00000	1,841	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			998.00000	979	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,630.00000	1,786	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,045.00000	1,024	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,533.00000	1,679	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,148.00000	1,118	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,494.00000	1,628	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,209.00000	1,166	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,454.00000	1,583	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,269.00000	1,221	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,416.00000	1,544	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,331.00000	1,282	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,766.00000	1,925	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			931.00000	913	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,711.00000	1,869	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			975.00000	957	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,657.00000	1,813	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,022.00000	1,001	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,515.00000	1,654	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,180.00000	1,142	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,474.00000	1,603	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,239.00000	1,191	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,435.00000	1,564	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,300.00000	1,252	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			2,060.00000	2,227	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			725.00000	715	27.43	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	14.30	Call		1,999.00000	2,164	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		764.00000	752	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		1,880.00000	2,042	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		845.00000	830	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		2,187.00000	2,355	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		652.00000	644	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		2,123.00000	2,290	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		688.00000	679	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,999.00000	2,164	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		764.00000	752	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,711.00000	1,869	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		975.00000	957	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		2,219.00000	2,388	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		634.00000	626	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		2,155.00000	2,323	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		670.00000	661	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		2,092.00000	2,258	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		706.00000	696	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		2,030.00000	2,195	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		744.00000	733	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,851.00000	2,013	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		866.00000	851	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,474.00000	1,603	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,239.00000	1,191	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,360.00000	1,485	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,425.00000	1,373	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1,325.00000	1,447	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,490.00000	1,435	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,258.00000	1,375	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,623.00000	1,563	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.64940	13.36410		32.31	0.00	0	4,579.00
€ / R On 16/03/2009 Currency Future	13.35	Call		673.00000	858	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		659.00000	559	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		616.00000	792	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		752.00000	642	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		805.00000	1,009	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		490.00000	410	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		990.00000	1,221	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		326.00000	272	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		693.00000	882	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		629.00000	532	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		635.00000	813	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		720.00000	614	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		599.00000	770	31.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.55	Put			785.00000	671	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			534.00000	692	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			920.00000	793	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			519.00000	674	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			955.00000	825	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			505.00000	656	33.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			991.00000	857	33.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			374.00000	493	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,409.00000	1,244	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			364.00000	481	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,450.00000	1,282	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			428.00000	561	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,213.00000	1,061	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			491.00000	639	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,027.00000	890	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			582.00000	750	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			818.00000	701	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			653.00000	835	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			689.00000	586	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			714.00000	906	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			600.00000	507	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			582.00000	750	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			818.00000	701	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			781.00000	982	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			517.00000	433	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			565.00000	730	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			851.00000	731	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			736.00000	931	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			572.00000	481	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			880.00000	1,094	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			415.00000	344	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			854.00000	1,065	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			440.00000	365	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			428.00000	561	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,213.00000	1,061	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			345.00000	457	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,531.00000	1,358	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			289.00000	385	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,825.00000	1,636	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			452.00000	591	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,138.00000	991	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			464.00000	606	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,100.00000	957	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,330.00000	1,588	28.39	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			166.00000	139	28.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			906.00000	1,123	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			392.00000	324	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,115.00000	1,361	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			251.00000	211	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,407.00000	1,668	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			143.00000	119	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,407.00000	1,668	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			143.00000	119	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,446.00000	1,709	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			132.00000	110	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,368.00000	1,628	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			154.00000	129	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,220.00000	1,472	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			206.00000	173	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,256.00000	1,510	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			192.00000	161	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,150.00000	1,397	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			236.00000	198	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,567.00000	1,840	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			103.00000	91	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,293.00000	1,549	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			179.00000	149	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,486.00000	1,753	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			122.00000	103	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,926.00000	2,202	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			62.00000	53	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,833.00000	2,110	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			69.00000	61	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,742.00000	2,019	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			77.00000	70	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,651.00000	1,929	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			87.00000	80	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,256.00000	1,510	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			192.00000	161	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,879.00000	2,156	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			65.00000	57	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,787.00000	2,064	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			73.00000	65	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,696.00000	1,974	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			82.00000	74	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,609.00000	1,884	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			95.00000	85	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,526.00000	1,796	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			112.00000	97	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,446.00000	1,709	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 16/03/2009 Currency Future	12.05	Put			132.00000	110	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,651.00000	1,929	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			87.00000	80	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,184.00000	1,434	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			220.00000	185	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,368.00000	1,628	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			154.00000	129	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,082.00000	1,325	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			268.00000	226	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,019.00000	1,255	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			305.00000	256	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,082.00000	1,325	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			268.00000	226	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,019.00000	1,255	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			305.00000	256	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			961.00000	1,188	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			347.00000	289	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,049.00000	1,290	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			285.00000	240	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,787.00000	2,064	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			73.00000	65	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,609.00000	1,884	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			95.00000	85	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,220.00000	1,472	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			206.00000	173	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,049.00000	1,290	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			285.00000	240	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			933.00000	1,155	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			369.00000	306	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			505.00000	656	33.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			991.00000	857	33.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			439.00000	576	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,175.00000	1,026	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			829.00000	1,037	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			465.00000	387	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			933.00000	1,155	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			369.00000	306	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			550.00000	711	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			885.00000	761	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			394.00000	519	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,330.00000	1,170	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			599.00000	770	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			785.00000	671	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,972.00000	2,248	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			58.00000	49	29.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.00	Call			275.00000	367	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,911.00000	1,718	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			203.00000	276	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,439.00000	2,226	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			151.00000	209	41.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,987.00000	2,760	41.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			109.00000	160	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,545.00000	3,310	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			906.00000	1,123	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			392.00000	324	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			328.00000	435	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,614.00000	1,436	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			241.00000	327	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,127.00000	1,927	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			179.00000	245	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,665.00000	2,446	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			135.00000	186	41.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,220.00000	2,987	41.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			193.00000	263	39.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,529.00000	2,314	39.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			131.00000	182	41.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,267.00000	3,033	41.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			76.00000	116	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,012.00000	3,767	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			41.00000	67	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,777.00000	4,518	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,066.00000	2,342	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			52.00000	42	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			229.00000	311	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,215.00000	2,012	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			155.00000	214	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,941.00000	2,714	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			98.00000	146	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,684.00000	3,447	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			54.00000	86	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,440.00000	4,186	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,447.00000	2,730	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			33.00000	30	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			282.00000	376	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,868.00000	1,677	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			188.00000	257	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,574.00000	2,358	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			129.00000	178	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,314.00000	3,079	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			73.00000	112	42.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.35	Put			4,059.00000	3,813	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,790.00000	3,074	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	25	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,019.00000	2,295	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			55.00000	46	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			336.00000	446	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,572.00000	1,397	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			224.00000	304	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,260.00000	2,054	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			94.00000	142	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,730.00000	3,492	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,232.00000	3,513	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			17.00000	13	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,475.00000	3,758	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			11.00000	8	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,692.00000	2,976	33.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			27.00000	26	33.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			319.00000	425	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,655.00000	1,475	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			213.00000	289	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,349.00000	2,140	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			144.00000	200	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,080.00000	2,850	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,573.00000	3,856	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			9.00000	7	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,790.00000	3,074	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	25	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			336.00000	446	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,572.00000	1,397	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,524.00000	3,807	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			10.00000	7	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,741.00000	3,025	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	26	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			218.00000	296	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,304.00000	2,097	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			148.00000	204	41.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,034.00000	2,805	41.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,671.00000	3,955	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			7.00000	5	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,888.00000	3,173	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			24.00000	23	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,113.00000	2,389	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			49.00000	39	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			354.00000	469	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,490.00000	1,320	35.43	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	Call			235.00000	319	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,171.00000	1,969	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			159.00000	219	40.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,895.00000	2,669	40.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,280.00000	3,561	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	12	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,496.00000	2,779	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	30	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			439.00000	576	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,175.00000	1,026	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,183.00000	3,464	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			19.00000	15	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,398.00000	2,681	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			34.00000	31	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			416.00000	546	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,252.00000	1,097	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			184.00000	251	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,620.00000	2,402	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			126.00000	174	42.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,362.00000	3,125	42.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,085.00000	3,367	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			21.00000	17	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,303.00000	2,583	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			39.00000	33	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			394.00000	519	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,330.00000	1,170	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			261.00000	350	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,997.00000	1,801	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			175.00000	240	40.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,711.00000	2,490	40.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			117.00000	167	42.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,453.00000	3,217	42.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,377.00000	3,659	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			13.00000	10	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,594.00000	2,877	32.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			29.00000	28	32.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,184.00000	1,434	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			220.00000	185	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			304.00000	404	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,739.00000	1,555	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			138.00000	191	41.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,174.00000	2,941	41.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,035.00000	3,318	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			21.00000	19	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,255.00000	2,534	30.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.15	Put			41.00000	34	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			384.00000	506	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,370.00000	1,207	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			254.00000	342	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,040.00000	1,843	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			171.00000	234	40.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,757.00000	2,535	40.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			113.00000	163	42.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,499.00000	3,264	42.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,937.00000	3,222	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			23.00000	23	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,160.00000	2,436	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			46.00000	37	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			163.00000	224	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,849.00000	2,625	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			105.00000	156	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,591.00000	3,357	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,986.00000	3,270	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			22.00000	21	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,207.00000	2,485	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			43.00000	35	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			248.00000	334	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,084.00000	1,885	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			167.00000	229	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,803.00000	2,580	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,280.00000	3,561	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	12	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,329.00000	3,610	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			15.00000	11	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,545.00000	2,828	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			31.00000	29	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			296.00000	395	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,782.00000	1,595	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			198.00000	269	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,484.00000	2,270	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,134.00000	3,415	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			20.00000	16	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,350.00000	2,632	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			36.00000	32	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			405.00000	533	34.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,291.00000	1,133	34.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			268.00000	359	37.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,954.00000	1,759	37.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			179.00000	245	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,665.00000	2,446	40.01	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	16.65	Call			121.00000	171	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,407.00000	3,171	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			88.00000	133	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,824.00000	3,583	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,496.00000	2,779	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	30	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			693.00000	882	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			629.00000	532	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			565.00000	730	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			851.00000	731	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			105.00000	156	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,591.00000	3,357	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			58.00000	92	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,344.00000	4,092	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			61.00000	95	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,296.00000	4,045	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,741.00000	3,025	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	26	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,972.00000	2,248	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			58.00000	49	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			805.00000	1,009	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			490.00000	410	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			218.00000	296	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,304.00000	2,097	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			91.00000	137	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,777.00000	3,538	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,839.00000	3,124	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			25.00000	24	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,066.00000	2,342	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			52.00000	42	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			229.00000	311	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,215.00000	2,012	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			155.00000	214	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,941.00000	2,714	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,869.00000	4,153	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			5.00000	3	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,085.00000	3,367	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			21.00000	17	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,567.00000	1,840	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			103.00000	91	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			175.00000	240	40.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,711.00000	2,490	40.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.88610		13.59070		30.54	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.60	Call			995.00000	1,201	29.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,004.00000	915	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Call			958.00000	1,159	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,067.00000	973	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,113.00000	1,347	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			822.00000	761	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,291.00000	1,550	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			650.00000	614	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,014.00000	1,220	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			973.00000	884	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			958.00000	1,159	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,067.00000	973	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			923.00000	1,119	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,132.00000	1,033	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			873.00000	1,062	30.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,232.00000	1,125	30.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			857.00000	1,043	30.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,267.00000	1,157	30.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			818.00000	1,008	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,327.00000	1,222	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			626.00000	809	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,685.00000	1,573	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			611.00000	791	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,720.00000	1,605	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			726.00000	922	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,485.00000	1,386	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			799.00000	991	31.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,358.00000	1,255	31.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			906.00000	1,099	30.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,165.00000	1,063	30.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			995.00000	1,201	29.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,004.00000	915	29.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,014.00000	1,220	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			973.00000	884	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			976.00000	1,180	29.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,035.00000	944	29.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,053.00000	1,266	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			913.00000	830	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,033.00000	1,240	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			943.00000	854	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,113.00000	1,347	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			822.00000	761	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,093.00000	1,320	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			852.00000	784	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,074.00000	1,293	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			883.00000	807	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			923.00000	1,119	30.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Put			1,132.00000	1,033	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,074.00000	1,293	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			883.00000	807	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,179.00000	1,432	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			739.00000	696	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,132.00000	1,375	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			792.00000	739	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			818.00000	1,008	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,327.00000	1,222	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			674.00000	864	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,584.00000	1,478	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			552.00000	723	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,861.00000	1,737	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			472.00000	630	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,082.00000	1,944	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			743.00000	942	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,453.00000	1,355	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			780.00000	974	31.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,389.00000	1,288	31.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,319.00000	1,581	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			629.00000	595	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,207.00000	1,461	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			716.00000	675	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,409.00000	1,675	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			568.00000	539	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,699.00000	1,978	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			408.00000	392	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,665.00000	1,943	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			424.00000	407	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,733.00000	2,013	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			393.00000	377	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,665.00000	1,943	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			424.00000	407	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,533.00000	1,806	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			493.00000	470	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,566.00000	1,839	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			475.00000	453	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,470.00000	1,740	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			530.00000	503	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,875.00000	2,159	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			334.00000	323	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,598.00000	1,873	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			458.00000	437	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,768.00000	2,049	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			377.00000	363	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.10	Call			1,839.00000	2,122	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			348.00000	336	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,803.00000	2,085	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			363.00000	349	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,137.00000	2,427	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			246.00000	241	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,060.00000	2,349	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			270.00000	263	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,985.00000	2,272	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			294.00000	286	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,911.00000	2,196	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			320.00000	310	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,632.00000	1,908	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			441.00000	422	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,099.00000	2,388	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			258.00000	252	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,022.00000	2,310	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			282.00000	274	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,948.00000	2,234	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			307.00000	298	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,533.00000	1,806	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			493.00000	470	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,839.00000	2,122	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			348.00000	336	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,502.00000	1,772	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			511.00000	486	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,439.00000	1,707	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			549.00000	521	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,875.00000	2,159	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			334.00000	323	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,803.00000	2,085	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			363.00000	349	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,349.00000	1,612	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			608.00000	576	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,176.00000	2,467	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			235.00000	231	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,022.00000	2,310	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			282.00000	274	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,470.00000	1,740	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			530.00000	503	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,234.00000	1,490	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			693.00000	654	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,349.00000	1,612	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			608.00000	576	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,502.00000	1,772	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.60	Put			511.00000	486	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,378.00000	1,643	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			588.00000	557	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,699.00000	1,978	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			408.00000	392	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,632.00000	1,908	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			441.00000	422	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,378.00000	1,643	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			588.00000	557	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,319.00000	1,581	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			629.00000	595	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,262.00000	1,520	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			671.00000	634	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,234.00000	1,490	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			693.00000	654	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			940.00000	1,139	30.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,099.00000	1,003	30.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,153.00000	1,403	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			762.00000	717	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			889.00000	1,080	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,198.00000	1,094	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			762.00000	958	31.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,421.00000	1,322	31.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			691.00000	883	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,550.00000	1,447	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			658.00000	845	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,617.00000	1,509	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			595.00000	774	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,755.00000	1,637	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			566.00000	740	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,825.00000	1,704	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			538.00000	707	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,897.00000	1,771	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			511.00000	676	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,970.00000	1,839	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			708.00000	902	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,518.00000	1,416	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			642.00000	827	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,651.00000	1,541	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			743.00000	942	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,453.00000	1,355	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			708.00000	902	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,518.00000	1,416	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			642.00000	827	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,651.00000	1,541	31.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.80	Call		581.00000	756	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,790.00000	1,670	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		524.00000	691	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		1,933.00000	1,805	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		498.00000	660	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,007.00000	1,874	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		448.00000	602	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,157.00000	2,016	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		425.00000	574	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,234.00000	2,088	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		403.00000	548	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,312.00000	2,162	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		382.00000	522	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,391.00000	2,236	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		581.00000	756	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,790.00000	1,670	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		552.00000	723	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,861.00000	1,737	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		448.00000	602	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,157.00000	2,016	31.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		837.00000	1,025	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,297.00000	1,189	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,207.00000	1,461	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		716.00000	675	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		889.00000	1,080	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,198.00000	1,094	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		837.00000	1,025	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,297.00000	1,189	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		799.00000	991	31.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,358.00000	1,255	31.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		976.00000	1,180	29.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,035.00000	944	29.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,179.00000	1,432	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		739.00000	696	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		780.00000	974	31.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,389.00000	1,288	31.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.11550	13.81410		29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,252.00000	1,503	29.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,238.00000	1,188	29.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,216.00000	1,463	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,302.00000	1,247	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,369.00000	1,648	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,055.00000	1,033	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,566.00000	1,868	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		852.00000	853	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.70	Call			1,289.00000	1,545	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,175.00000	1,130	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,216.00000	1,463	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,302.00000	1,247	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,181.00000	1,424	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,367.00000	1,308	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,115.00000	1,349	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,501.00000	1,434	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			874.00000	1,111	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,910.00000	1,846	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,252.00000	1,503	29.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,238.00000	1,188	29.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,147.00000	1,386	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,433.00000	1,370	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,075.00000	1,314	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,561.00000	1,499	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,036.00000	1,280	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,622.00000	1,565	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			998.00000	1,247	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,684.00000	1,632	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			961.00000	1,207	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,747.00000	1,692	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,329.00000	1,596	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,115.00000	1,081	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,075.00000	1,314	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,561.00000	1,499	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,036.00000	1,280	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,622.00000	1,565	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,512.00000	1,812	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			897.00000	896	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,458.00000	1,756	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			944.00000	940	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,407.00000	1,701	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			992.00000	986	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,798.00000	2,109	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			684.00000	693	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,738.00000	2,047	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			724.00000	731	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,679.00000	1,986	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			765.00000	771	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,622.00000	1,927	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			808.00000	811	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,458.00000	1,756	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			944.00000	940	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	1,596	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.60	Put			0.00000	1,081	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	1,386	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			0.00000	1,370	29.96	0.00	0	0.00
ALBI On 05/02/2009 Index Future			296.35700		299.27700		0.00	0.00	0	598.00
ALBI On 07/05/2009 Index Future			304.48600		307.48600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			311.58100		314.46700		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.85000		124.47500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.22400		127.86600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.31400		130.96900		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			297.87150		300.67900		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			305.98800		308.87000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			313.42000		316.36700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.77900		337.15300		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.65600		347.03600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.39800		9.33500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.66300		8.55000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.76400		7.62900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.48400		8.36500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.59300		8.47100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.38300		8.25400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.56700		8.44300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.40000		11.40800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.92400		10.86300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.25000		9.21800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.83800		7.78000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.51400		7.40100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.30500		8.21700		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
JN02 On 07/05/2009 jNote			7.92400		7.82000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.77400		7.65200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.31500		8.19600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.15600		8.03400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.09900		7.97100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.23500		8.10700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.12200		7.99400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.06700		7.93600		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.51700		11.52300		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.42200		11.43400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.40900		11.41300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.42000		11.41400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.20900		11.19500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.93400		10.91300		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			287.96100		291.33400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			295.80700		299.27000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			302.99200		306.53400		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.45300		7.27800		3.00	0.00	0	6,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,038.00000	3,772	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			6.84700		6.63800		0.00	0.00	0	2,500.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,541.00000	3,301	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			223.00000	254	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.23100		5.97200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,524.00000	4,303	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			632.00000	685	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,720.00000	4,495	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			578.00000	627	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.59800		7.43400		11.95	24,690,706.04	182	16,449.00
R157 On 05/02/2009 Bond Future	8.25	Call			5,172.00000	4,262	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			295.00000	384	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,819.00000	6,839	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			70.00000	89	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,566.00000	13,566	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			10,550.00000	9,553	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			13.00000	16	12.40	0.00	0	850.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.50	Call			11,905.00000	10,906	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			5.00000	6	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.44600		7.27300		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,501.00000	2,958	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,638.00000	4,123	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,707.00000	1,371	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,429.00000	7,121	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,432.00000	9,522	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			624.00000	742	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.34400		7.16200		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			11,415.00000	10,379	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			18.00000	30	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.66900		7.48700		24.97	2,059,830.08	16	9,161.00
R186 On 05/02/2009 Bond Future	9.25	Call			18,639.00000	16,525	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			46.00000	59	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.57300		7.38600		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			11,362.00000	9,839	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			4,353.00000	5,026	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			3,321.00000	2,625	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			14,506.00000	16,004	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			18,946.00000	17,054	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,667.00000	1,970	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.51600		7.32600		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			21,528.00000	19,739	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,676.00000	4,115	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.41400		11.41200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			550.00000	517	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			584.00000	551	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.73100		11.58600		0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			40.00000	29	0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			213.00000	246	0.46	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.65900		7.48400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			8,145.00000	7,301	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			7.46100		7.27700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,842.00000	7,979	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1.00000	3	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.33600		7.14200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,149.00000	8,275	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			13.00000	23	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/02/2009 Bond Future			7.72500	7.55100		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call		10,202.00000	9,094	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			7.58100	7.40100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		9,554.00000	8,420	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		0.00000	1	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.49300	7.30600		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		11,307.00000	10,150	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2.00000	5	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.72900	7.55600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		11,024.00000	9,822	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			7.60100	7.42200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		10,267.00000	9,032	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		0.00000	1	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.52500	7.34000		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		12,132.00000	10,871	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1.00000	2	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.67300	7.50800		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		6,772.00000	6,106	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			7.45300	7.27800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		6,506.00000	5,830	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		11.00000	19	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.31000	7.12400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		7,672.00000	6,989	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		27.00000	41	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.76400	7.59100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		11,072.00000	9,834	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			7.64900	7.47100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		10,245.00000	8,975	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			7.58200	7.39800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		12,137.00000	10,837	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			7.79400	7.62700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		7,911.00000	6,675	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			7.68500	7.51500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 07/05/2009 Bond Future	8.75	Call			8,655.00000	7,398	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			7.62700		7.45600		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			12,163.00000	10,906	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			0.00000	1	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.30400		7.12300		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			17,334.00000	15,384	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			7.22500		7.04000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			18,218.00000	16,200	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			7.17600		6.98900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			16,777.00000	14,723	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			294.09400		296.87500		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			302.10700		304.96200		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			309.44500		312.36300		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.96460		6.92070		28.05	0.00	0	8,540.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			314.00000	351	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			293.00000	286	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			295.00000	331	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			324.00000	316	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			334.00000	372	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			263.00000	257	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			355.00000	395	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			234.00000	230	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			404.00000	446	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			183.00000	182	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			461.00000	506	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			141.00000	141	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			432.00000	475	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			161.00000	160	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			404.00000	446	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			183.00000	182	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			355.00000	395	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			234.00000	230	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			277.00000	311	28.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			356.00000	347	28.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			261.00000	293	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			390.00000	379	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			379.00000	420	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
ZAAD On 16/03/2009 Currency Future	6.75	Put			208.00000	205	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			461.00000	506	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			141.00000	141	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			527.00000	574	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			106.00000	109	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			295.00000	331	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			324.00000	316	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			314.00000	351	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			293.00000	286	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			107.00000	130	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			837.00000	815	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			81.00000	100	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			961.00000	936	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			140.00000	165	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			719.00000	701	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			194.00000	220	30.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			574.00000	556	30.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			231.00000	261	29.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			460.00000	446	29.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			245.00000	277	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			425.00000	412	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			564.00000	611	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			93.00000	96	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			641.00000	688	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			70.00000	73	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			722.00000	770	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			52.00000	55	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			493.00000	538	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			123.00000	123	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			681.00000	728	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			60.00000	64	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			493.00000	538	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			123.00000	123	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			602.00000	649	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			81.00000	84	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			564.00000	611	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			93.00000	96	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			261.00000	293	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			390.00000	379	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			765.00000	812	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			44.00000	47	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			602.00000	649	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			81.00000	84	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			231.00000	261	29.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			460.00000	446	29.59	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	7.20	Call			218.00000	246	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			497.00000	482	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			194.00000	220	30.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			574.00000	556	30.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			165.00000	193	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			644.00000	629	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			206.00000	233	30.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			535.00000	518	30.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			179.00000	209	31.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			609.00000	594	31.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			432.00000	475	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			161.00000	160	25.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			852.00000	899	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			31.00000	34	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			765.00000	812	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			44.00000	47	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,035.00000	1,081	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			14.00000	17	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			942.00000	989	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			21.00000	24	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			988.00000	1,035	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			18.00000	20	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			897.00000	943	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			26.00000	29	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			808.00000	855	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			37.00000	40	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			808.00000	855	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			37.00000	40	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			218.00000	246	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			497.00000	482	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			165.00000	193	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			644.00000	629	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			152.00000	179	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			681.00000	664	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			128.00000	153	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			757.00000	738	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			117.00000	141	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			797.00000	776	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			98.00000	119	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			877.00000	855	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			67.00000	84	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,047.00000	1,020	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			67.00000	84	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,047.00000	1,020	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			55.00000	70	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,135.00000	1,106	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			45.00000	59	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,225.00000	1,194	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			37.00000	48	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,316.00000	1,284	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			89.00000	109	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			919.00000	895	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			74.00000	92	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,003.00000	977	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			61.00000	77	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,090.00000	1,062	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			50.00000	64	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,179.00000	1,150	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			245.00000	277	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			425.00000	412	29.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.06250		7.01410		26.91	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			473.00000	512	26.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			459.00000	450	26.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			492.00000	532	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			428.00000	420	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			511.00000	551	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			397.00000	389	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			551.00000	593	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			337.00000	331	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			597.00000	641	24.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			283.00000	279	24.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			573.00000	616	25.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			309.00000	304	25.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			551.00000	593	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			337.00000	331	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			511.00000	551	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			397.00000	389	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			437.00000	474	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			523.00000	512	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			421.00000	457	27.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			557.00000	544	27.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			455.00000	493	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			491.00000	480	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			530.00000	571	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			366.00000	359	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			530.00000	571	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			366.00000	359	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			492.00000	532	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			428.00000	420	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			597.00000	641	24.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Put			283.00000	279	24.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			649.00000	699	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			235.00000	236	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			455.00000	493	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			491.00000	480	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			421.00000	457	27.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			557.00000	544	27.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			231.00000	260	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,017.00000	998	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			207.00000	235	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,093.00000	1,072	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			285.00000	318	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			871.00000	856	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			350.00000	381	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			736.00000	719	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			390.00000	424	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			626.00000	612	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			405.00000	440	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			591.00000	578	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			681.00000	731	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			217.00000	219	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			748.00000	798	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			183.00000	186	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			782.00000	833	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			168.00000	171	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			622.00000	667	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			258.00000	255	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			782.00000	833	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			168.00000	171	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			622.00000	667	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			258.00000	255	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			714.00000	764	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			200.00000	202	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			854.00000	906	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			140.00000	143	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			405.00000	440	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			591.00000	578	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			376.00000	409	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			662.00000	647	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			350.00000	381	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			736.00000	719	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			316.00000	351	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			802.00000	788	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			363.00000	395	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			699.00000	682	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.45	Call			333.00000	368	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			769.00000	755	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			930.00000	982	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			116.00000	119	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,090.00000	1,142	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			76.00000	80	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,008.00000	1,060	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			94.00000	98	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			930.00000	982	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			116.00000	119	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			854.00000	906	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			140.00000	143	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,049.00000	1,101	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			85.00000	88	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			969.00000	1,021	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			105.00000	108	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			892.00000	943	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			128.00000	131	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			818.00000	869	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			154.00000	157	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			969.00000	1,021	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			105.00000	108	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			301.00000	334	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			836.00000	822	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			271.00000	303	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			907.00000	890	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			376.00000	409	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			662.00000	647	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			257.00000	288	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			943.00000	925	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			257.00000	288	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			943.00000	925	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			231.00000	260	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,017.00000	998	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			207.00000	235	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,093.00000	1,072	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			185.00000	211	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,171.00000	1,149	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			166.00000	190	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,251.00000	1,227	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			148.00000	170	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,334.00000	1,308	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			131.00000	153	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,417.00000	1,390	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			148.00000	170	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,334.00000	1,308	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			301.00000	334	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			836.00000	822	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			748.00000	798	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			183.00000	186	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			681.00000	731	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			217.00000	219	24.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.15460		7.10220		26.68	364,884.60	51	51.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			596.00000	643	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			594.00000	589	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			596.00000	643	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			594.00000	589	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			615.00000	663	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			562.00000	558	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			634.00000	682	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			532.00000	527	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			689.00000	740	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			437.00000	435	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			731.00000	783	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			379.00000	378	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			670.00000	720	25.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			468.00000	466	25.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			876.00000	936	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			274.00000	281	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			813.00000	872	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			311.00000	318	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			754.00000	812	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			351.00000	357	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			709.00000	761	24.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			407.00000	406	24.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			561.00000	607	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			659.00000	652	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			530.00000	573	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			727.00000	719	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			908.00000	968	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			256.00000	264	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			844.00000	904	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			292.00000	299	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			783.00000	842	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			331.00000	337	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			652.00000	701	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			499.00000	497	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			578.00000	625	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			626.00000	620	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			545.00000	590	27.09	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	7.25	Put		693.00000	685	27.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		976.00000	1,036	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		223.00000	231	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		908.00000	968	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		256.00000	264	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		783.00000	842	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		331.00000	337	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		652.00000	701	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		499.00000	497	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		578.00000	625	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		626.00000	620	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		709.00000	761	24.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		407.00000	406	24.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		530.00000	573	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		727.00000	719	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		500.00000	542	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		798.00000	788	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		754.00000	812	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		351.00000	357	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		670.00000	720	25.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		468.00000	466	25.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		561.00000	607	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		659.00000	652	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		500.00000	542	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		798.00000	788	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		473.00000	513	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		871.00000	859	28.13	0.00	0	0.00

Total for Derivatives:							208,344,136.12	17,841	364,248.00
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Grand Total:							208,344,136.12	17,841	364,248.00
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