

# Daily MTM Report

Daily summary for 22/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			18.23800		18.37500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.21000		7.28000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.54000		7.61000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.94500		7.93000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.21500		11.30000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.61000		7.68000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.79000		7.84500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.79500		7.85500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.65000		7.72000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.97500		8.02000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.14100		8.16100			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				7.62000	7.61500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.23840		10.23010		30.58	122,021,251.20	11,918	174,482.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			490.00000	470	30.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			510.00000	482	30.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			733.00000	716	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			252.00000	228	28.20	228,000,000.00	1,000	2,550.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			419.00000	399	31.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			639.00000	611	31.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			260.00000	243	35.42	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,130.00000	1,105	35.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			529.00000	511	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			449.00000	422	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			374.00000	354	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			744.00000	716	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			453.00000	433	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			573.00000	545	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			529.00000	511	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			449.00000	422	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			509.00000	490	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			479.00000	452	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			279.00000	261	34.84	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,049.00000	1,023	34.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			647.00000	629	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			316.00000	290	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			674.00000	657	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			294.00000	268	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			827.00000	812	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			197.00000	174	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			894.00000	881	27.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			164.00000	143	27.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			860.00000	846	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			180.00000	158	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			827.00000	812	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			197.00000	174	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			794.00000	779	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			214.00000	191	27.89	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	9.85	Call			674.00000	657	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			294.00000	268	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			595.00000	577	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			365.00000	338	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			572.00000	553	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			392.00000	365	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			436.00000	416	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			606.00000	577	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			472.00000	451	30.85	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			541.00000	513	30.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			453.00000	433	31.12	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			573.00000	545	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			436.00000	416	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			606.00000	577	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			374.00000	354	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			744.00000	716	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			388.00000	368	32.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			708.00000	680	32.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			347.00000	328	33.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			817.00000	789	33.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			403.00000	383	31.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			673.00000	645	31.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			572.00000	553	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			392.00000	365	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			310.00000	292	33.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			930.00000	904	33.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			289.00000	271	34.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,009.00000	983	34.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			360.00000	341	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			780.00000	752	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			334.00000	315	33.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			854.00000	827	33.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			509.00000	490	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			479.00000	452	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			472.00000	451	30.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			541.00000	513	30.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			195.00000	180	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,365.00000	1,341	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			185.00000	170	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,405.00000	1,382	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			158.00000	144	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,528.00000	1,506	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,333.00000	2,340	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			3.00000	2	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,045.00000	1,035	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Put			115.00000	97	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			763.00000	747	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			233.00000	209	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			967.00000	956	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			137.00000	118	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,125.00000	1,118	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			95.00000	79	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,517.00000	1,516	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			37.00000	28	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,471.00000	1,470	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			41.00000	32	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,656.00000	1,657	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			25.00000	19	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,656.00000	1,657	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			25.00000	19	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,702.00000	1,705	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			22.00000	16	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,845.00000	1,849	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			15.00000	10	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,797.00000	1,801	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			17.00000	12	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,750.00000	1,753	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			20.00000	14	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,941.00000	1,946	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			11.00000	8	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,702.00000	1,705	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			22.00000	16	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,185.00000	2,192	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			5.00000	3	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,087.00000	2,093	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			7.00000	5	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,990.00000	1,995	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			10.00000	7	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,893.00000	1,897	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			13.00000	9	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,609.00000	1,610	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			29.00000	21	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,426.00000	1,424	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			46.00000	36	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,893.00000	1,897	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			13.00000	9	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,797.00000	1,801	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			17.00000	12	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,426.00000	1,424	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			46.00000	36	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,338.00000	1,334	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			58.00000	46	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,235.00000	2,241	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			4.00000	3	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,136.00000	2,142	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			6.00000	4	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,038.00000	2,044	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			8.00000	6	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,563.00000	1,563	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			33.00000	25	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,136.00000	2,142	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			6.00000	4	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,038.00000	2,044	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			8.00000	6	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,563.00000	1,563	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			33.00000	25	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,471.00000	1,470	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			41.00000	32	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,382.00000	1,379	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			52.00000	41	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,185.00000	2,192	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			5.00000	3	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,087.00000	2,093	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			7.00000	5	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,609.00000	1,610	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			29.00000	21	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,941.00000	1,946	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			11.00000	8	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,294.00000	1,290	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			64.00000	51	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,209.00000	1,203	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			78.00000	64	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,125.00000	1,118	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			95.00000	79	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,209.00000	1,203	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			78.00000	64	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			967.00000	956	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			137.00000	118	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			763.00000	747	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			233.00000	209	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,382.00000	1,379	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			52.00000	41	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,045.00000	1,035	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			115.00000	97	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			703.00000	686	28.36	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	9.80	Put			273.00000	247	28.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			703.00000	686	28.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			273.00000	247	28.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			647.00000	629	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			316.00000	290	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			550.00000	532	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			420.00000	393	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,006.00000	995	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			126.00000	107	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			930.00000	917	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			150.00000	129	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			620.00000	601	28.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			340.00000	313	28.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			388.00000	368	32.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			708.00000	680	32.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			360.00000	341	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			780.00000	752	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			269.00000	252	35.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,089.00000	1,063	35.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			251.00000	234	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,171.00000	1,146	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			322.00000	303	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			892.00000	865	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			299.00000	281	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			969.00000	943	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			322.00000	303	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			892.00000	865	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			239.00000	222	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,209.00000	1,184	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			216.00000	200	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,286.00000	1,262	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			216.00000	200	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,286.00000	1,262	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			176.00000	161	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,445.00000	1,423	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			142.00000	128	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,612.00000	1,590	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			127.00000	114	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,697.00000	1,676	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			114.00000	102	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,784.00000	1,763	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			102.00000	90	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,871.00000	1,852	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			269.00000	252	35.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,089.00000	1,063	35.13	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	Call		251.00000	234	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		1,171.00000	1,146	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		227.00000	211	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		1,247.00000	1,223	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		205.00000	190	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,325.00000	1,301	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		167.00000	152	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,486.00000	1,464	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		150.00000	136	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,570.00000	1,548	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		134.00000	121	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,654.00000	1,633	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		120.00000	108	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,740.00000	1,720	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		127.00000	114	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,697.00000	1,676	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		550.00000	532	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		420.00000	393	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		299.00000	281	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		969.00000	943	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		260.00000	243	35.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,130.00000	1,105	35.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		310.00000	292	33.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		930.00000	904	33.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		620.00000	601	28.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		340.00000	313	28.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		860.00000	846	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		180.00000	158	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		1,085.00000	1,076	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		105.00000	88	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		930.00000	917	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		150.00000	129	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		1,167.00000	1,160	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		87.00000	71	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,006.00000	995	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		126.00000	107	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		794.00000	779	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		214.00000	191	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.43160	10.42310		30.28	52,158.00	5	5,219.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		811.00000	793	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		788.00000	761	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		721.00000	702	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		948.00000	921	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		792.00000	774	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		819.00000	792	30.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.30	Call			848.00000	833	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			725.00000	701	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			756.00000	737	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			883.00000	855	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			829.00000	813	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			756.00000	731	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			927.00000	913	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			604.00000	582	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			972.00000	959	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			549.00000	528	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,101.00000	1,089	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			428.00000	407	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,132.00000	1,120	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			409.00000	389	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,071.00000	1,058	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			447.00000	427	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,045.00000	1,033	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			472.00000	451	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			949.00000	936	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			576.00000	554	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			949.00000	936	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			576.00000	554	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			906.00000	893	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			633.00000	611	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			886.00000	872	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			663.00000	641	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			829.00000	813	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			756.00000	731	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			738.00000	719	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			915.00000	888	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			738.00000	719	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			915.00000	888	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			774.00000	755	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			851.00000	823	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			756.00000	737	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			883.00000	855	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			673.00000	654	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,050.00000	1,023	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			705.00000	686	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			982.00000	954	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			635.00000	616	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,112.00000	1,085	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			867.00000	852	29.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			693.00000	671	29.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			581.00000	562	31.42	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,208.00000	1,181	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			547.00000	528	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,274.00000	1,247	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			654.00000	635	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,081.00000	1,053	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			673.00000	654	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,050.00000	1,023	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			617.00000	598	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,143.00000	1,116	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			811.00000	793	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			788.00000	761	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			484.00000	465	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,411.00000	1,384	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			401.00000	383	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,627.00000	1,601	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			388.00000	370	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,665.00000	1,639	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			352.00000	335	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,779.00000	1,753	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			531.00000	512	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,308.00000	1,280	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			654.00000	635	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,081.00000	1,053	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			996.00000	983	28.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			523.00000	501	28.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,261.00000	1,251	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			338.00000	319	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,020.00000	1,007	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			497.00000	476	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,195.00000	1,184	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			372.00000	353	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,071.00000	1,058	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			447.00000	427	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,329.00000	1,319	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			306.00000	288	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,659.00000	1,654	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			186.00000	172	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,659.00000	1,654	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			186.00000	172	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,778.00000	1,774	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			155.00000	143	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,819.00000	1,815	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			146.00000	133	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,860.00000	1,856	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			137.00000	125	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,943.00000	1,940	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			120.00000	109	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,901.00000	1,898	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			128.00000	117	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,070.00000	2,069	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			97.00000	88	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,901.00000	1,898	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			128.00000	117	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,738.00000	1,734	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			165.00000	152	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,246.00000	2,246	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			73.00000	65	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,157.00000	2,157	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			84.00000	76	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,985.00000	1,983	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			112.00000	101	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,582.00000	1,576	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			209.00000	194	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,507.00000	1,500	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			234.00000	219	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,201.00000	2,202	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			78.00000	70	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,114.00000	2,113	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			91.00000	82	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,027.00000	2,026	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			104.00000	94	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,699.00000	1,694	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			175.00000	162	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,621.00000	1,615	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			198.00000	183	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,545.00000	1,538	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			222.00000	206	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,426.00000	2,428	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			53.00000	47	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,335.00000	2,337	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			62.00000	55	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,985.00000	1,983	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			112.00000	101	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,070.00000	2,069	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			97.00000	88	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,290.00000	2,291	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			67.00000	60	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,114.00000	2,113	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			91.00000	82	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,699.00000	1,694	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Put			175.00000	162	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,943.00000	1,940	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			120.00000	109	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,860.00000	1,856	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			137.00000	125	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,778.00000	1,774	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			155.00000	143	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,545.00000	1,538	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			222.00000	206	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,471.00000	1,463	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			248.00000	231	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,399.00000	1,390	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	259	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,471.00000	1,463	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			248.00000	231	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,132.00000	1,120	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			409.00000	389	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,195.00000	1,184	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			372.00000	353	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,399.00000	1,390	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	259	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			927.00000	913	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			604.00000	582	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,329.00000	1,319	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			306.00000	288	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,020.00000	1,007	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			497.00000	476	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,228.00000	1,217	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			355.00000	336	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,163.00000	1,152	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			390.00000	370	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			906.00000	893	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			633.00000	611	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			689.00000	670	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,016.00000	988	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			547.00000	528	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,274.00000	1,247	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			515.00000	496	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,342.00000	1,314	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			848.00000	833	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			725.00000	701	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			599.00000	580	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,175.00000	1,148	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			564.00000	545	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,241.00000	1,213	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Call			635.00000	616	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,112.00000	1,085	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			564.00000	545	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,241.00000	1,213	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			499.00000	481	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,376.00000	1,349	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			469.00000	451	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,446.00000	1,419	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			441.00000	422	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,518.00000	1,491	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			414.00000	396	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,590.00000	1,564	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			455.00000	436	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,482.00000	1,455	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			427.00000	409	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,554.00000	1,527	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			376.00000	358	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,703.00000	1,677	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			330.00000	313	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,857.00000	1,831	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			309.00000	292	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,935.00000	1,910	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			289.00000	273	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,015.00000	1,991	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			270.00000	254	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,097.00000	2,072	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			364.00000	346	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,741.00000	1,715	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			341.00000	324	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,818.00000	1,792	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			319.00000	302	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,896.00000	1,871	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			298.00000	282	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,975.00000	1,951	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			427.00000	409	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,554.00000	1,527	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			309.00000	292	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,935.00000	1,910	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			721.00000	702	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			948.00000	921	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			886.00000	872	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			663.00000	641	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			499.00000	481	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,376.00000	1,349	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			469.00000	451	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,446.00000	1,419	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			581.00000	562	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,208.00000	1,181	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			484.00000	465	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,411.00000	1,384	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			996.00000	983	28.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			523.00000	501	28.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,163.00000	1,152	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			390.00000	370	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,045.00000	1,033	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			472.00000	451	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,363.00000	1,355	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			290.00000	273	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,295.00000	1,285	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			322.00000	303	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,228.00000	1,217	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			355.00000	336	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.60900		10.60550		29.98	159,135.00	15	108.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,046.00000	1,020	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,040.00000	1,011	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			958.00000	932	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,202.00000	1,173	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1,027.00000	1,001	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,072.00000	1,042	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,084.00000	1,058	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			978.00000	949	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			992.00000	966	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,136.00000	1,107	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,064.00000	1,039	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,009.00000	980	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,046.00000	1,020	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,040.00000	1,011	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,157.00000	1,138	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			852.00000	829	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,196.00000	1,177	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			790.00000	768	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,307.00000	1,289	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			652.00000	630	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,364.00000	1,346	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			609.00000	587	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,336.00000	1,317	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			630.00000	608	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,279.00000	1,260	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			674.00000	651	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			798.00000	772	30.96	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 14/09/2009 Currency Future	11.30	Put			1,492.00000	1,463	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,394.00000	1,376	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			588.00000	567	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,336.00000	1,317	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			630.00000	608	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,236.00000	1,218	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			731.00000	709	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,122.00000	1,098	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			917.00000	889	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,515.00000	1,498	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			510.00000	489	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,453.00000	1,436	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			548.00000	527	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,394.00000	1,376	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			588.00000	567	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,157.00000	1,138	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			852.00000	829	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,122.00000	1,098	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			917.00000	889	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,546.00000	1,530	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			491.00000	471	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,484.00000	1,467	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			529.00000	508	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,423.00000	1,406	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			568.00000	547	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,258.00000	1,239	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			702.00000	680	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,216.00000	1,197	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			760.00000	738	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,176.00000	1,157	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			821.00000	798	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,140.00000	1,118	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			884.00000	859	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,578.00000	1,562	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			473.00000	453	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,453.00000	1,436	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			548.00000	527	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,196.00000	1,177	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			790.00000	768	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,236.00000	1,218	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			731.00000	709	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1,009.00000	983	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,104.00000	1,074	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			974.00000	949	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,169.00000	1,140	30.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.90	Call			941.00000	915	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,236.00000	1,206	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			910.00000	884	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,304.00000	1,275	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,216.00000	1,197	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			760.00000	738	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,140.00000	1,118	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			884.00000	859	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,103.00000	1,078	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			947.00000	919	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			958.00000	932	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,202.00000	1,173	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			925.00000	899	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,270.00000	1,240	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			890.00000	864	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,335.00000	1,305	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			852.00000	826	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,397.00000	1,367	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			974.00000	949	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,169.00000	1,140	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,064.00000	1,039	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,009.00000	980	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			890.00000	864	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,335.00000	1,305	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			815.00000	790	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,460.00000	1,431	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.75510		10.75490		29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,236.00000	1,211	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,231.00000	1,206	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,149.00000	1,125	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,394.00000	1,370	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,218.00000	1,193	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,263.00000	1,238	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,269.00000	1,246	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,164.00000	1,141	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,218.00000	1,193	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,263.00000	1,238	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,183.00000	1,158	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,328.00000	1,303	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,252.00000	1,229	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,198.00000	1,173	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,341.00000	1,320	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,036.00000	1,015	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,398.00000	1,379	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			943.00000	924	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,503.00000	1,486	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			798.00000	781	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,526.00000	1,508	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			771.00000	753	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,481.00000	1,464	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			826.00000	809	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,481.00000	1,464	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			826.00000	809	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,379.00000	1,359	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			974.00000	954	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,322.00000	1,301	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,067.00000	1,046	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,304.00000	1,282	29.39	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,099.00000	1,077	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			811.00000	789	33.10	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,356.00000	2,334	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			685.00000	664	34.46	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,931.00000	2,909	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,572.00000	1,554	27.65	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			717.00000	699	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,287.00000	1,264	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,132.00000	1,109	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,101.00000	1,077	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,496.00000	1,472	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,117.00000	1,093	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,462.00000	1,438	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,055.00000	1,032	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,600.00000	1,576	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,085.00000	1,061	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,531.00000	1,506	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			811.00000	789	33.10	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,356.00000	2,334	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			972.00000	949	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,817.00000	1,794	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			999.00000	975	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,744.00000	1,720	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,360.00000	1,339	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,005.00000	984	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			875.00000	852	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,120.00000	2,097	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			791.00000	769	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,436.00000	2,414	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			718.00000	697	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,763.00000	2,742	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			655.00000	633	34.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,100.00000	3,078	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			898.00000	875	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,043.00000	2,020	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			736.00000	714	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,681.00000	2,659	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			670.00000	648	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,015.00000	2,993	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,477.00000	2,465	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			222.00000	210	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,032.00000	2,016	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			377.00000	361	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,670.00000	1,652	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			615.00000	597	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			853.00000	830	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,198.00000	2,175	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			641.00000	619	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,186.00000	3,164	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,556.00000	2,545	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			201.00000	190	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,100.00000	2,084	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			345.00000	329	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,722.00000	1,704	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			567.00000	549	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,439.00000	1,421	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			884.00000	866	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,026.00000	1,003	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,672.00000	1,648	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			754.00000	732	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,599.00000	2,577	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,245.00000	2,231	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			290.00000	276	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,839.00000	1,822	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			484.00000	467	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			922.00000	899	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,967.00000	1,944	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			600.00000	579	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,445.00000	3,424	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,171.00000	2,156	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			316.00000	301	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,778.00000	1,761	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			523.00000	506	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			772.00000	751	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,517.00000	2,496	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			670.00000	648	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,015.00000	2,993	34.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.70	Call			588.00000	566	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,533.00000	3,511	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,321.00000	2,307	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			266.00000	252	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,901.00000	1,885	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			447.00000	430	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			946.00000	923	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,892.00000	1,868	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			702.00000	680	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,847.00000	2,825	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			613.00000	592	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,358.00000	3,337	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,398.00000	2,385	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			243.00000	230	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,966.00000	1,949	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			411.00000	394	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,620.00000	1,602	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			665.00000	647	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			831.00000	809	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,277.00000	2,254	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			718.00000	697	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,763.00000	2,742	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			627.00000	605	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,272.00000	3,250	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,283.00000	2,269	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			278.00000	264	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,870.00000	1,853	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			465.00000	448	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,548.00000	1,531	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			744.00000	726	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			934.00000	911	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,929.00000	1,906	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			801.00000	779	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,396.00000	2,374	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			693.00000	672	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,889.00000	2,867	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			607.00000	585	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,402.00000	3,380	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,720.00000	2,710	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			165.00000	155	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,245.00000	2,231	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			290.00000	276	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			922.00000	899	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,967.00000	1,944	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,804.00000	2,795	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.10	Put			149.00000	140	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,901.00000	1,885	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			447.00000	430	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,846.00000	2,837	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			141.00000	132	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,359.00000	2,346	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			254.00000	241	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,933.00000	1,917	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			429.00000	412	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,596.00000	1,578	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			691.00000	673	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,133.00000	1,109	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,428.00000	1,404	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			959.00000	936	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,854.00000	1,831	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			821.00000	799	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,316.00000	2,294	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			710.00000	688	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,805.00000	2,783	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,975.00000	2,967	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			120.00000	112	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,032.00000	2,016	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			377.00000	361	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			853.00000	830	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,198.00000	2,175	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,932.00000	2,923	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			127.00000	118	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,437.00000	2,425	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			232.00000	220	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,999.00000	1,982	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			394.00000	377	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,645.00000	1,627	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			640.00000	622	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,166.00000	1,142	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,361.00000	1,336	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			985.00000	962	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,780.00000	1,757	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			842.00000	820	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,237.00000	2,215	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			648.00000	626	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,143.00000	3,121	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,150.00000	3,143	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			95.00000	88	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,638.00000	2,627	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			183.00000	172	25.94	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	11.30	Call			1,055.00000	1,032	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,600.00000	1,576	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,195.00000	3,188	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			90.00000	83	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,679.00000	2,669	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			174.00000	163	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,208.00000	2,193	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			303.00000	288	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,808.00000	1,791	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			503.00000	486	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,070.00000	1,046	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,565.00000	1,541	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			910.00000	887	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,005.00000	1,982	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,239.00000	3,233	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			84.00000	78	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,889.00000	2,880	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			134.00000	125	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,966.00000	1,949	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			411.00000	394	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,597.00000	2,586	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			192.00000	181	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,134.00000	2,119	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			329.00000	314	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,748.00000	1,731	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			544.00000	526	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,460.00000	1,442	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			855.00000	837	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,041.00000	1,017	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,636.00000	1,612	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			886.00000	864	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,081.00000	2,059	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			763.00000	742	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,558.00000	2,536	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			582.00000	560	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,577.00000	3,555	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,171.00000	2,156	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			316.00000	301	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			898.00000	875	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,043.00000	2,020	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			554.00000	533	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,699.00000	3,678	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			572.00000	551	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,618.00000	3,596	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,208.00000	2,193	25.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.85	Put		303.00000	288	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		910.00000	887	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,005.00000	1,982	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		782.00000	760	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,477.00000	2,455	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		594.00000	573	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,489.00000	3,467	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		537.00000	516	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,782.00000	3,761	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		0.00000	2,752	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	147	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.45410	11.48010		30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,535.00000	1,485	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,555.00000	1,531	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,452.00000	1,402	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,722.00000	1,698	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,518.00000	1,468	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,588.00000	1,564	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,571.00000	1,520	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,491.00000	1,466	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,501.00000	1,451	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,621.00000	1,597	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,626.00000	1,574	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,396.00000	1,370	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,717.00000	1,666	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,237.00000	1,212	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,756.00000	1,704	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,175.00000	1,150	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,736.00000	1,685	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,206.00000	1,181	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,699.00000	1,647	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,269.00000	1,243	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,662.00000	1,611	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,332.00000	1,307	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,607.00000	1,556	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,427.00000	1,402	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,944.00000	1,894	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		914.00000	890	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,288.00000	1,241	32.34	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,108.00000	2,087	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		2,244.00000	2,196	27.25	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		614.00000	592	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,556.00000	1,506	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,516.00000	1,492	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		2,300.00000	2,252	27.01	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 15/03/2010 Currency Future	9.75	Put			569.00000	548	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,190.00000	2,141	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			660.00000	637	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,138.00000	2,088	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			707.00000	684	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,087.00000	2,037	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			757.00000	733	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,038.00000	1,988	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			808.00000	784	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,990.00000	1,940	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			860.00000	836	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,222.00000	1,176	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,292.00000	2,272	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,446.00000	2,400	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			466.00000	446	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,680.00000	1,629	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,300.00000	1,275	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,645.00000	1,593	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,365.00000	1,339	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,501.00000	1,451	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,621.00000	1,597	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			978.00000	937	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,198.00000	3,183	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,552.00000	2,506	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			422.00000	402	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,775.00000	1,724	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,145.00000	1,120	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,589.00000	1,538	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,459.00000	1,434	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,553.00000	1,502	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,523.00000	1,498	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1,005.00000	964	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,075.00000	3,060	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,624.00000	2,579	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			394.00000	375	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,815.00000	1,764	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,085.00000	1,060	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,775.00000	1,724	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,145.00000	1,120	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,589.00000	1,538	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,459.00000	1,434	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1,024.00000	982	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,994.00000	2,978	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,660.00000	2,616	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			380.00000	362	26.43	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 15/03/2010 Currency Future	10.70	Call			1,836.00000	1,785	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,056.00000	1,031	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,795.00000	1,744	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,115.00000	1,090	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,680.00000	1,629	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,300.00000	1,275	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,034.00000	992	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,954.00000	2,937	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,734.00000	2,690	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			354.00000	336	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,878.00000	1,827	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			998.00000	973	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1,053.00000	1,011	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,873.00000	2,857	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,484.00000	1,435	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,654.00000	1,631	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,420.00000	1,371	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,790.00000	1,767	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			932.00000	892	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,402.00000	3,388	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,328.00000	2,281	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			548.00000	527	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,468.00000	1,418	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,688.00000	1,664	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,436.00000	1,387	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,756.00000	1,732	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			944.00000	904	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,364.00000	3,350	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,190.00000	2,141	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			660.00000	637	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,420.00000	1,371	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,790.00000	1,767	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,389.00000	1,340	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,859.00000	1,836	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,359.00000	1,311	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,929.00000	1,907	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			885.00000	846	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,554.00000	3,542	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,271.00000	2,224	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			591.00000	569	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,607.00000	1,556	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,427.00000	1,402	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,436.00000	1,387	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,756.00000	1,732	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,404.00000	1,356	31.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,824.00000	1,801	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			920.00000	880	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,440.00000	3,426	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,386.00000	2,340	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			506.00000	485	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			961.00000	921	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,281.00000	3,266	34.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.06800		14.16220		31.72	4,937,868.00	351	14,005.00
£ / R On 16/03/2009 Currency Future	14.15	Call			684.00000	648	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			672.00000	730	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			544.00000	516	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			931.00000	998	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			460.00000	438	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,148.00000	1,220	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			405.00000	386	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,293.00000	1,368	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			448.00000	426	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,186.00000	1,258	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			390.00000	371	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,328.00000	1,403	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			473.00000	450	34.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,111.00000	1,182	34.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			376.00000	358	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,364.00000	1,440	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			420.00000	400	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,258.00000	1,332	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			575.00000	546	33.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			863.00000	928	33.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			788.00000	749	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			526.00000	581	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			811.00000	770	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			499.00000	552	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			704.00000	667	31.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			642.00000	699	31.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			544.00000	516	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			931.00000	998	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			529.00000	502	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			966.00000	1,034	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			436.00000	415	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,224.00000	1,297	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			335.00000	319	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,473.00000	1,551	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			255.00000	243	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,742.00000	1,825	35.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Call			216.00000	206	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,904.00000	1,988	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			265.00000	253	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,703.00000	1,785	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			323.00000	307	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,511.00000	1,589	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			310.00000	296	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,548.00000	1,628	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			323.00000	307	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,511.00000	1,589	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			287.00000	273	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,625.00000	1,705	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			335.00000	319	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,473.00000	1,551	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			276.00000	263	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,664.00000	1,745	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			183.00000	175	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,071.00000	2,157	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			245.00000	233	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,782.00000	1,865	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			265.00000	253	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,703.00000	1,785	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			225.00000	215	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,863.00000	1,947	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			161.00000	154	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,199.00000	2,286	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			168.00000	160	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,156.00000	2,242	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			207.00000	198	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,945.00000	2,030	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			183.00000	175	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,071.00000	2,157	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			147.00000	141	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,285.00000	2,373	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			135.00000	129	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,373.00000	2,461	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			135.00000	129	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,373.00000	2,461	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			199.00000	190	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,987.00000	2,072	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			123.00000	118	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,461.00000	2,550	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			90.00000	86	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,777.00000	2,868	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			98.00000	94	35.29	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	16.75	Put			2,686.00000	2,776	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			64.00000	62	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,102.00000	3,194	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			48.00000	46	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,386.00000	3,478	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			27.00000	27	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,915.00000	4,009	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			14.00000	14	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,502.00000	4,596	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			12.00000	12	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,650.00000	4,744	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			17.00000	17	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,355.00000	4,449	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			30.00000	30	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,818.00000	3,912	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			18.00000	18	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,306.00000	4,400	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			82.00000	78	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,869.00000	2,960	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			175.00000	167	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,113.00000	2,199	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			113.00000	108	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,551.00000	2,640	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			191.00000	182	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,029.00000	2,114	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			310.00000	296	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,548.00000	1,628	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			362.00000	345	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,400.00000	1,477	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			299.00000	284	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,586.00000	1,666	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			500.00000	475	34.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			1,038.00000	1,107	34.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			473.00000	450	34.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,111.00000	1,182	34.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			448.00000	426	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,186.00000	1,258	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			514.00000	488	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,002.00000	1,070	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			486.00000	462	34.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			1,074.00000	1,144	34.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			349.00000	332	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,436.00000	1,514	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			225.00000	215	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,863.00000	1,947	35.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.90	Call			207.00000	198	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,945.00000	2,030	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			405.00000	386	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,293.00000	1,368	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			376.00000	358	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,364.00000	1,440	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			276.00000	263	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,664.00000	1,745	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			235.00000	224	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,823.00000	1,906	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			216.00000	206	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,904.00000	1,988	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			255.00000	243	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,742.00000	1,825	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			161.00000	154	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,199.00000	2,286	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			147.00000	141	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,285.00000	2,373	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			103.00000	99	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,641.00000	2,731	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			191.00000	182	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,029.00000	2,114	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			175.00000	167	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,113.00000	2,199	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			113.00000	108	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,551.00000	2,640	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			94.00000	90	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,732.00000	2,822	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			154.00000	147	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,242.00000	2,329	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			141.00000	135	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,329.00000	2,417	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			129.00000	124	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,417.00000	2,506	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			118.00000	113	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,506.00000	2,595	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			108.00000	103	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,596.00000	2,685	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			207.00000	198	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,945.00000	2,030	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			74.00000	71	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,962.00000	3,053	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			67.00000	65	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,055.00000	3,147	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			61.00000	59	35.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.25	Put			3,149.00000	3,241	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			56.00000	54	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,243.00000	3,336	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			25.00000	24	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,012.00000	4,106	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			22.00000	22	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,110.00000	4,204	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			20.00000	20	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,208.00000	4,302	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			16.00000	16	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,404.00000	4,498	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			14.00000	14	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,502.00000	4,596	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			13.00000	13	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,601.00000	4,695	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			12.00000	11	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,699.00000	4,793	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			46.00000	44	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,433.00000	3,526	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			41.00000	40	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,529.00000	3,622	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			37.00000	36	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,625.00000	3,718	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			34.00000	33	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,721.00000	3,815	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			41.00000	40	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,529.00000	3,622	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			34.00000	33	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,721.00000	3,815	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			25.00000	24	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,012.00000	4,106	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			20.00000	20	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,208.00000	4,302	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			26.00000	25	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,964.00000	4,057	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			23.00000	23	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,061.00000	4,155	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			21.00000	21	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,159.00000	4,253	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			19.00000	19	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,257.00000	4,351	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			15.00000	15	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,453.00000	4,547	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			14.00000	13	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,551.00000	4,645	35.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.90	Call			11.00000	11	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,749.00000	4,843	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			18.00000	18	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,306.00000	4,400	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			12.00000	11	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,699.00000	4,793	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			10.00000	10	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,798.00000	4,892	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			9.00000	9	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,897.00000	4,991	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			8.00000	8	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,996.00000	5,090	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			7.00000	7	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,095.00000	5,189	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			16.00000	16	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,404.00000	4,498	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			10.00000	10	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,798.00000	4,892	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			9.00000	9	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,897.00000	4,991	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			43.00000	42	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,481.00000	3,574	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			39.00000	38	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,577.00000	3,670	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			35.00000	34	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,673.00000	3,766	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			32.00000	31	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,770.00000	3,863	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			29.00000	28	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,867.00000	3,960	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			71.00000	68	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,009.00000	3,100	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			58.00000	56	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,196.00000	3,288	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			53.00000	51	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,291.00000	3,383	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			94.00000	90	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,732.00000	2,822	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			86.00000	82	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,823.00000	2,914	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			78.00000	75	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,916.00000	3,007	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			71.00000	68	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,009.00000	3,100	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			43.00000	42	35.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Put			3,481.00000	3,574	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			141.00000	135	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,329.00000	2,417	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			90.00000	86	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,777.00000	2,868	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			86.00000	82	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,823.00000	2,914	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			235.00000	224	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,823.00000	1,906	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			216.00000	206	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,904.00000	1,988	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			118.00000	113	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,506.00000	2,595	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			390.00000	371	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,328.00000	1,403	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			168.00000	160	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,156.00000	2,242	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			460.00000	438	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,148.00000	1,220	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			514.00000	488	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,002.00000	1,070	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			645.00000	612	32.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			733.00000	794	32.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			609.00000	577	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			797.00000	859	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			664.00000	629	32.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			702.00000	761	32.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			627.00000	594	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			765.00000	826	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			592.00000	561	33.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			830.00000	893	33.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			559.00000	531	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			897.00000	963	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			897.00000	852	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			435.00000	484	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			839.00000	797	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			477.00000	529	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			745.00000	707	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			583.00000	639	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,020.00000	970	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			358.00000	402	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			958.00000	910	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			395.00000	442	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			839.00000	797	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			477.00000	529	30.90	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	14.30	Call			627.00000	594	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			765.00000	826	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,053.00000	1,001	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			341.00000	383	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			989.00000	940	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			377.00000	422	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			927.00000	881	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			415.00000	463	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			868.00000	824	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			456.00000	506	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			766.00000	728	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			554.00000	610	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			724.00000	687	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			612.00000	669	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			529.00000	502	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			966.00000	1,034	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			0.00000	687	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			0.00000	669	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			0.00000	577	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			0.00000	859	32.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.33330		14.43030		30.28	71,666.50	5	88.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,070.00000	1,030	30.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,090.00000	1,147	30.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			948.00000	913	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,317.00000	1,380	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			857.00000	826	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,526.00000	1,593	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			772.00000	745	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,692.00000	1,761	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			842.00000	813	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,562.00000	1,629	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			772.00000	745	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,692.00000	1,761	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			871.00000	840	31.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,491.00000	1,557	31.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			738.00000	712	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,758.00000	1,829	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			807.00000	778	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,626.00000	1,695	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			964.00000	929	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,284.00000	1,345	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,187.00000	1,146	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			907.00000	963	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,168.00000	1,125	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			938.00000	992	29.94	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	14.10	Call			1,207.00000	1,166	29.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			876.00000	933	29.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,109.00000	1,067	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,029.00000	1,084	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			932.00000	898	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,351.00000	1,415	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			824.00000	795	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,594.00000	1,662	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			706.00000	681	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,826.00000	1,898	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			602.00000	581	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,072.00000	2,147	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			536.00000	517	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,256.00000	2,333	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			616.00000	594	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,036.00000	2,111	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			675.00000	651	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,895.00000	1,968	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			660.00000	636	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,930.00000	2,003	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			690.00000	666	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,860.00000	1,933	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			645.00000	622	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,965.00000	2,039	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			690.00000	666	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,860.00000	1,933	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			487.00000	470	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,407.00000	2,487	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			575.00000	554	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,145.00000	2,221	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			549.00000	529	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,218.00000	2,296	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			453.00000	437	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,523.00000	2,604	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			886.00000	854	31.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,455.00000	1,521	31.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			523.00000	505	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,293.00000	2,371	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			476.00000	459	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,446.00000	2,525	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			432.00000	417	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,602.00000	2,683	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			411.00000	397	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,681.00000	2,763	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			401.00000	387	32.24	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	16.75	Put			2,721.00000	2,804	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			465.00000	448	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,484.00000	2,565	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			511.00000	493	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,331.00000	2,409	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			392.00000	378	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,761.00000	2,844	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			329.00000	317	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,049.00000	3,134	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			346.00000	334	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,966.00000	3,050	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			275.00000	266	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,345.00000	3,432	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			235.00000	227	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,605.00000	3,694	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			171.00000	165	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,141.00000	4,232	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			123.00000	119	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,693.00000	4,786	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			113.00000	110	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,833.00000	4,926	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			137.00000	133	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,507.00000	4,600	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			176.00000	170	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,095.00000	4,187	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			185.00000	179	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,005.00000	4,096	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			141.00000	137	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,461.00000	4,553	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			313.00000	302	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,132.00000	3,218	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			499.00000	481	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,369.00000	2,448	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			630.00000	608	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,000.00000	2,075	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			916.00000	883	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,386.00000	1,450	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			857.00000	826	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,526.00000	1,593	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			789.00000	761	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,659.00000	1,728	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			755.00000	728	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,725.00000	1,795	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			722.00000	696	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,792.00000	1,863	32.24	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			948.00000	913	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,317.00000	1,380	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			916.00000	883	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,386.00000	1,450	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			789.00000	761	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,659.00000	1,728	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			755.00000	728	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,725.00000	1,795	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			871.00000	840	31.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,491.00000	1,557	31.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			842.00000	813	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,562.00000	1,629	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			706.00000	681	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,826.00000	1,898	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			630.00000	608	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,000.00000	2,075	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			602.00000	581	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,072.00000	2,147	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			901.00000	868	31.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,420.00000	1,485	31.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			675.00000	651	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,895.00000	1,968	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			523.00000	505	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,293.00000	2,371	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			602.00000	581	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,072.00000	2,147	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			549.00000	529	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,218.00000	2,296	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			588.00000	567	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,108.00000	2,184	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			562.00000	541	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,181.00000	2,258	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			476.00000	459	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,446.00000	2,525	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			575.00000	554	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,145.00000	2,221	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			499.00000	481	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,369.00000	2,448	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			432.00000	417	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,602.00000	2,683	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			392.00000	378	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,761.00000	2,844	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			411.00000	397	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,681.00000	2,763	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			373.00000	360	32.24	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	16.90	Put			2,842.00000	2,926	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			355.00000	342	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,924.00000	3,009	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			373.00000	360	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,842.00000	2,926	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			337.00000	325	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,007.00000	3,092	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			443.00000	427	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,562.00000	2,643	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			422.00000	407	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,641.00000	2,723	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			382.00000	369	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,802.00000	2,885	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			364.00000	351	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,883.00000	2,967	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			536.00000	517	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,256.00000	2,333	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			487.00000	470	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,407.00000	2,487	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			382.00000	369	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,802.00000	2,885	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			297.00000	287	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,217.00000	3,303	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			282.00000	272	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,302.00000	3,389	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			268.00000	259	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,388.00000	3,475	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			255.00000	246	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,474.00000	3,562	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			166.00000	161	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,186.00000	4,278	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			158.00000	152	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,277.00000	4,369	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			149.00000	144	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,369.00000	4,461	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			134.00000	129	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,553.00000	4,646	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			127.00000	122	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,646.00000	4,739	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			120.00000	116	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,739.00000	4,833	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			229.00000	221	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,649.00000	3,738	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			218.00000	210	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,737.00000	3,827	32.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.05	Call			206.00000	199	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,826.00000	3,916	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			196.00000	189	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,915.00000	4,006	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			218.00000	210	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,737.00000	3,827	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			196.00000	189	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,915.00000	4,006	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			166.00000	161	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,186.00000	4,278	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			149.00000	144	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,369.00000	4,461	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			162.00000	157	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,232.00000	4,323	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			153.00000	148	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,323.00000	4,415	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			145.00000	140	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,415.00000	4,507	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			130.00000	126	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,600.00000	4,693	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			116.00000	113	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,786.00000	4,879	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			110.00000	107	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,880.00000	4,973	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			134.00000	129	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,553.00000	4,646	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			120.00000	116	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,739.00000	4,833	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			107.00000	104	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,927.00000	5,020	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			101.00000	98	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,021.00000	5,115	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			96.00000	93	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,115.00000	5,209	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			90.00000	88	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,210.00000	5,304	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			130.00000	126	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,600.00000	4,693	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			104.00000	101	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,974.00000	5,067	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			98.00000	95	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,068.00000	5,162	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			290.00000	280	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,259.00000	3,346	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			261.00000	252	32.24	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	17.60	Put			3,431.00000	3,519	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			248.00000	239	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,518.00000	3,606	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			223.00000	216	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,693.00000	3,782	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			212.00000	205	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,782.00000	3,871	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			201.00000	194	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,871.00000	3,961	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			190.00000	184	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,960.00000	4,051	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			337.00000	325	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,007.00000	3,092	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			321.00000	309	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,090.00000	3,176	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			305.00000	294	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,175.00000	3,261	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			290.00000	280	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,259.00000	3,346	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			223.00000	216	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,693.00000	3,782	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			422.00000	407	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,641.00000	2,723	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			329.00000	317	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,049.00000	3,134	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			346.00000	334	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,966.00000	3,050	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			297.00000	287	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,217.00000	3,303	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			268.00000	259	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,388.00000	3,475	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			465.00000	448	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,484.00000	2,565	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			616.00000	594	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,036.00000	2,111	32.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,090.00000	1,048	30.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,059.00000	1,115	30.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,052.00000	1,012	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,121.00000	1,179	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,016.00000	978	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,185.00000	1,244	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			981.00000	945	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,251.00000	1,311	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,033.00000	995	30.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,153.00000	1,212	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.65	Call			998.00000	961	31.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,218.00000	1,278	31.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,280.00000	1,238	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			799.00000	855	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,227.00000	1,187	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			846.00000	904	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,150.00000	1,106	30.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			969.00000	1,022	30.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,391.00000	1,346	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			710.00000	763	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,334.00000	1,291	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			754.00000	808	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,227.00000	1,187	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			846.00000	904	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,033.00000	995	30.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,153.00000	1,212	30.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,419.00000	1,374	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			689.00000	741	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,362.00000	1,318	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			732.00000	785	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,307.00000	1,265	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			777.00000	831	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,253.00000	1,212	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			823.00000	879	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,129.00000	1,086	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			999.00000	1,053	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,307.00000	1,265	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			777.00000	831	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,090.00000	1,048	30.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,059.00000	1,115	30.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,016.00000	978	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,185.00000	1,244	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			932.00000	898	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,351.00000	1,415	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	1,146	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			0.00000	963	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	961	31.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			0.00000	1,278	31.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.58170		14.68730		30.06	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,400.00000	1,355	30.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,413.00000	1,474	30.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,278.00000	1,238	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,641.00000	1,707	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,185.00000	1,148	31.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,847.00000	1,917	31.43	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	15.60	Call			1,096.00000	1,063	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,009.00000	2,081	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,151.00000	1,116	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,914.00000	1,984	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,079.00000	1,046	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,041.00000	2,114	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,185.00000	1,148	31.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,847.00000	1,917	31.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,061.00000	1,029	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,074.00000	2,147	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,133.00000	1,098	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,945.00000	2,016	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,295.00000	1,254	30.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,607.00000	1,672	30.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,517.00000	1,468	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,230.00000	1,286	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,497.00000	1,448	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,260.00000	1,317	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,536.00000	1,488	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,199.00000	1,256	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,438.00000	1,392	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,351.00000	1,410	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,262.00000	1,223	30.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,675.00000	1,741	30.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,027.00000	995	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,140.00000	2,214	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,419.00000	1,373	30.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,382.00000	1,442	30.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,382.00000	1,338	30.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,444.00000	1,506	30.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,346.00000	1,303	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,509.00000	1,572	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,311.00000	1,270	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,574.00000	1,639	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,246.00000	1,207	31.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,709.00000	1,776	31.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,215.00000	1,177	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,777.00000	1,846	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,364.00000	1,320	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,476.00000	1,539	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,329.00000	1,287	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,541.00000	1,605	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,230.00000	1,192	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,743.00000	1,810	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,199.00000	1,163	31.34	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	15.30	Put			1,812.00000	1,881	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,170.00000	1,134	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,882.00000	1,952	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,606.00000	1,557	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,119.00000	1,175	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,556.00000	1,508	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,169.00000	1,226	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,477.00000	1,429	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,290.00000	1,347	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,711.00000	1,659	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,024.00000	1,077	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,658.00000	1,607	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,071.00000	1,126	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,556.00000	1,508	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,169.00000	1,226	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,364.00000	1,320	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,476.00000	1,539	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,738.00000	1,685	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,001.00000	1,053	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,684.00000	1,633	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,047.00000	1,101	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,632.00000	1,582	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,095.00000	1,150	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,581.00000	1,532	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,144.00000	1,201	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,457.00000	1,410	29.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,320.00000	1,378	29.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,199.00000	1,163	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,812.00000	1,881	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			993.00000	963	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,206.00000	2,281	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,170.00000	1,134	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,882.00000	1,952	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,027.00000	995	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,140.00000	2,214	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			993.00000	963	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,206.00000	2,281	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			961.00000	931	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,274.00000	2,350	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			929.00000	901	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,342.00000	2,419	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,278.00000	1,238	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,641.00000	1,707	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,114.00000	1,080	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,977.00000	2,049	31.52	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 14/09/2009 Currency Future	15.75	Call			1,044.00000	1,012	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,107.00000	2,180	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,114.00000	1,080	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,977.00000	2,049	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			1,010.00000	979	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,173.00000	2,247	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			977.00000	947	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,240.00000	2,315	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			945.00000	916	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,308.00000	2,384	31.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	1,468	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			0.00000	1,286	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	1,287	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			0.00000	1,605	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.27720		13.23970		30.80	0.00	0	5,945.00
€ / R On 16/03/2009 Currency Future	13.25	Call			636.00000	630	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			646.00000	603	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			563.00000	556	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			773.00000	729	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			580.00000	574	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			741.00000	696	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			530.00000	523	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			840.00000	796	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			499.00000	492	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			910.00000	865	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			598.00000	592	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			709.00000	665	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			546.00000	539	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			807.00000	762	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			722.00000	717	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			532.00000	490	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			898.00000	898	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			358.00000	320	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			617.00000	610	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			677.00000	633	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			470.00000	463	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			981.00000	936	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			457.00000	449	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,017.00000	972	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			443.00000	436	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,054.00000	1,009	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			324.00000	317	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,485.00000	1,439	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			315.00000	308	35.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.45	Put			1,526.00000	1,481	35.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			373.00000	366	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,283.00000	1,238	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			431.00000	423	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,091.00000	1,046	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			514.00000	507	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			875.00000	830	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			514.00000	507	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			875.00000	830	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			699.00000	695	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			559.00000	517	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			499.00000	492	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			910.00000	865	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			656.00000	651	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			617.00000	574	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			793.00000	790	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			453.00000	413	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			768.00000	765	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			479.00000	438	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			373.00000	366	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,283.00000	1,238	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			299.00000	291	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,609.00000	1,564	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			248.00000	241	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,908.00000	1,863	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			395.00000	388	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,205.00000	1,161	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			406.00000	399	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,167.00000	1,122	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,221.00000	1,233	27.35	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			182.00000	156	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			818.00000	816	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			428.00000	389	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,015.00000	1,018	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			275.00000	241	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,296.00000	1,311	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			156.00000	134	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,296.00000	1,311	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			156.00000	134	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,334.00000	1,351	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			145.00000	124	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,258.00000	1,272	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			169.00000	145	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,114.00000	1,121	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			224.00000	194	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30	Call			1,149.00000	1,158	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			209.00000	181	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,046.00000	1,050	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			257.00000	223	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,453.00000	1,473	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			113.00000	96	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,185.00000	1,195	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			195.00000	168	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,373.00000	1,391	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			133.00000	114	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,805.00000	1,833	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			66.00000	56	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,710.00000	1,736	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			70.00000	59	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,619.00000	1,644	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			79.00000	67	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,535.00000	1,558	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			95.00000	81	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,149.00000	1,158	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			209.00000	181	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,757.00000	1,785	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			68.00000	58	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,662.00000	1,688	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			72.00000	61	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,577.00000	1,601	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			87.00000	74	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,494.00000	1,515	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			104.00000	88	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,413.00000	1,432	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			123.00000	105	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,334.00000	1,351	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			145.00000	124	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,535.00000	1,558	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			95.00000	81	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,080.00000	1,085	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			240.00000	208	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,258.00000	1,272	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			169.00000	145	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			985.00000	987	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			295.00000	259	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			926.00000	926	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			336.00000	299	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			985.00000	987	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			295.00000	259	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			926.00000	926	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Put			336.00000	299	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			870.00000	870	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			381.00000	342	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			955.00000	956	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			315.00000	279	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,662.00000	1,688	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			72.00000	61	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,494.00000	1,515	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			104.00000	88	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,114.00000	1,121	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			224.00000	194	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			955.00000	956	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			315.00000	279	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			844.00000	842	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			404.00000	365	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			443.00000	436	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,054.00000	1,009	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			384.00000	376	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,244.00000	1,199	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			745.00000	741	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			505.00000	464	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			844.00000	842	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			404.00000	365	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			485.00000	477	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			945.00000	900	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			343.00000	335	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,403.00000	1,358	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			530.00000	523	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			840.00000	796	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,853.00000	1,881	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			64.00000	54	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			235.00000	227	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,995.00000	1,950	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			171.00000	164	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,531.00000	2,486	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			124.00000	117	41.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,085.00000	3,040	41.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			84.00000	78	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,644.00000	3,600	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			818.00000	816	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			428.00000	389	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			283.00000	276	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,694.00000	1,648	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			205.00000	198	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,215.00000	2,170	38.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.85	Call			149.00000	142	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,760.00000	2,715	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			109.00000	102	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,320.00000	3,275	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			162.00000	155	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,622.00000	2,578	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			105.00000	98	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,366.00000	3,321	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			57.00000	52	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,117.00000	4,075	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			30.00000	26	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,890.00000	4,849	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,950.00000	1,978	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			60.00000	51	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			194.00000	187	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,305.00000	2,260	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			128.00000	120	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,038.00000	2,993	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			75.00000	69	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,785.00000	3,742	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			39.00000	35	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,550.00000	4,508	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,338.00000	2,368	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			48.00000	41	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			241.00000	234	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,952.00000	1,907	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			158.00000	151	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,668.00000	2,623	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			102.00000	95	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,412.00000	3,367	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			55.00000	50	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,165.00000	4,122	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,677.00000	2,709	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			37.00000	31	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,902.00000	1,930	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			62.00000	53	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			291.00000	283	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,651.00000	1,606	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			189.00000	182	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,350.00000	2,305	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			72.00000	66	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,832.00000	3,789	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,116.00000	3,149	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			26.00000	21	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,358.00000	3,392	38.77	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	9.90	Put			18.00000	15	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,580.00000	2,611	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			40.00000	34	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			276.00000	268	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,736.00000	1,691	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			180.00000	173	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,440.00000	2,395	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			118.00000	111	41.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,178.00000	3,134	41.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,455.00000	3,489	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			15.00000	12	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,677.00000	2,709	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			37.00000	31	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			291.00000	283	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,651.00000	1,606	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,406.00000	3,441	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			17.00000	14	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,628.00000	2,660	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			39.00000	33	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			184.00000	177	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,395.00000	2,350	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			121.00000	114	41.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,131.00000	3,087	41.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,552.00000	3,587	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			13.00000	10	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,774.00000	2,806	36.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			34.00000	29	36.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,998.00000	2,027	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			58.00000	50	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			307.00000	299	36.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,567.00000	1,522	36.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			200.00000	192	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,260.00000	2,215	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			131.00000	124	41.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,991.00000	2,946	41.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,165.00000	3,198	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			25.00000	20	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,386.00000	2,417	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			47.00000	40	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			384.00000	376	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,244.00000	1,199	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,067.00000	3,099	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			27.00000	22	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,289.00000	2,319	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			49.00000	42	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.20	Call			363.00000	355	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,323.00000	1,278	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			153.00000	146	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,714.00000	2,669	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			98.00000	91	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,458.00000	3,414	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,969.00000	3,001	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			29.00000	24	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,192.00000	2,222	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			52.00000	45	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			343.00000	335	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,403.00000	1,358	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			222.00000	215	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,083.00000	2,038	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			145.00000	138	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,806.00000	2,761	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			91.00000	84	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,551.00000	3,507	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,262.00000	3,295	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			22.00000	18	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,483.00000	2,515	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			44.00000	37	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,080.00000	1,085	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			240.00000	208	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			262.00000	254	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,822.00000	1,777	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			112.00000	105	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,273.00000	3,228	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,920.00000	2,953	36.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			30.00000	25	36.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,143.00000	2,173	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			54.00000	46	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			333.00000	326	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,444.00000	1,399	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			216.00000	209	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,127.00000	2,082	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			142.00000	134	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,852.00000	2,807	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			87.00000	81	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,597.00000	3,554	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,823.00000	2,855	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			33.00000	28	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,046.00000	2,076	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			57.00000	48	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			134.00000	127	41.29	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	16.05	Put		2,945.00000	2,900	41.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		81.00000	75	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,691.00000	3,647	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,871.00000	2,904	36.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		32.00000	26	36.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call		2,095.00000	2,124	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put		55.00000	47	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call		211.00000	203	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put		2,171.00000	2,126	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call		138.00000	131	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put		2,898.00000	2,854	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call		3,165.00000	3,198	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put		25.00000	20	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call		3,214.00000	3,247	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put		24.00000	20	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call		2,435.00000	2,466	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put		46.00000	39	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call		255.00000	248	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put		1,865.00000	1,820	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call		166.00000	159	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put		2,577.00000	2,532	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call		3,018.00000	3,050	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put		28.00000	23	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call		2,240.00000	2,271	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put		51.00000	43	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call		352.00000	345	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put		1,363.00000	1,318	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call		228.00000	221	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put		2,039.00000	1,994	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		149.00000	142	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,760.00000	2,715	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		94.00000	87	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		3,504.00000	3,460	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		66.00000	61	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		3,927.00000	3,884	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,386.00000	2,417	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		47.00000	40	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		617.00000	610	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		677.00000	633	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		81.00000	75	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,691.00000	3,647	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		43.00000	39	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		4,453.00000	4,411	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		45.00000	40	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		4,405.00000	4,363	42.38	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.65	Call			2,628.00000	2,660	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			39.00000	33	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,853.00000	1,881	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			64.00000	54	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			722.00000	717	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			532.00000	490	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			184.00000	177	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,395.00000	2,350	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			69.00000	63	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,879.00000	3,836	42.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,725.00000	2,757	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			36.00000	30	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,950.00000	1,978	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			60.00000	51	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			194.00000	187	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,305.00000	2,260	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			128.00000	120	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,038.00000	2,993	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,748.00000	3,784	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			9.00000	7	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,969.00000	3,001	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			29.00000	24	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,453.00000	1,473	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			113.00000	96	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			145.00000	138	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,806.00000	2,761	40.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.51520		13.47520		29.82	621,699.20	46	2,631.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,006.00000	1,005	29.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,031.00000	990	29.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			934.00000	932	30.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,159.00000	1,117	30.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			952.00000	950	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,126.00000	1,084	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			952.00000	950	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,126.00000	1,084	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			901.00000	898	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,225.00000	1,183	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			864.00000	862	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,289.00000	1,246	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			969.00000	968	30.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,094.00000	1,052	30.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			934.00000	932	30.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,159.00000	1,117	30.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,084.00000	1,084	29.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			908.00000	869	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.95	Call			1,238.00000	1,242	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			712.00000	676	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			988.00000	986	29.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,062.00000	1,021	29.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			845.00000	842	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,319.00000	1,276	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			825.00000	822	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,350.00000	1,307	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			787.00000	784	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,412.00000	1,368	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			603.00000	598	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,778.00000	1,732	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			589.00000	583	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,813.00000	1,767	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			699.00000	694	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,574.00000	1,529	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			769.00000	765	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,444.00000	1,400	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			884.00000	882	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,259.00000	1,217	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			969.00000	968	30.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,094.00000	1,052	30.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			988.00000	986	29.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,062.00000	1,021	29.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,025.00000	1,024	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,000.00000	959	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,084.00000	1,084	29.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			908.00000	869	29.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,065.00000	1,064	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			940.00000	899	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,045.00000	1,044	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			970.00000	929	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			901.00000	898	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,225.00000	1,183	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,045.00000	1,044	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			970.00000	929	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,142.00000	1,144	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			816.00000	779	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,103.00000	1,105	29.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			878.00000	840	29.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			787.00000	784	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,412.00000	1,368	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			650.00000	644	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,675.00000	1,629	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			532.00000	526	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.90	Put			1,957.00000	1,911	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			456.00000	449	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,181.00000	2,134	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			716.00000	711	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,541.00000	1,496	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			751.00000	747	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,476.00000	1,432	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,265.00000	1,270	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			690.00000	655	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,162.00000	1,165	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			787.00000	750	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,351.00000	1,357	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			626.00000	592	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,632.00000	1,642	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			456.00000	427	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,599.00000	1,609	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			474.00000	444	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,665.00000	1,676	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			440.00000	411	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,599.00000	1,609	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			474.00000	444	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,472.00000	1,480	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			546.00000	515	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,503.00000	1,511	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			528.00000	496	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,411.00000	1,418	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			585.00000	552	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,802.00000	1,815	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			377.00000	350	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,534.00000	1,544	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			509.00000	478	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,699.00000	1,710	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			423.00000	395	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,767.00000	1,780	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			392.00000	365	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,733.00000	1,745	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			407.00000	380	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,057.00000	2,074	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			282.00000	259	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,982.00000	1,999	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			307.00000	283	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,909.00000	1,924	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			334.00000	309	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,837.00000	1,851	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			362.00000	336	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.40	Call			1,566.00000	1,576	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			491.00000	461	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,019.00000	2,036	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			294.00000	271	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,945.00000	1,961	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			320.00000	296	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,873.00000	1,888	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			348.00000	322	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,472.00000	1,480	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			546.00000	515	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,767.00000	1,780	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			392.00000	365	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,441.00000	1,448	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			566.00000	533	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,381.00000	1,387	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			606.00000	572	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,802.00000	1,815	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			377.00000	350	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,733.00000	1,745	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			407.00000	380	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,294.00000	1,299	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			668.00000	633	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,095.00000	2,113	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			270.00000	248	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,945.00000	1,961	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			320.00000	296	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,411.00000	1,418	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			585.00000	552	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,183.00000	1,186	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			758.00000	721	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,294.00000	1,299	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			668.00000	633	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,441.00000	1,448	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			566.00000	533	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,322.00000	1,328	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			647.00000	612	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,632.00000	1,642	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			456.00000	427	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,566.00000	1,576	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			491.00000	461	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,322.00000	1,328	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			647.00000	612	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,265.00000	1,270	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			690.00000	655	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,210.00000	1,214	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.00	Put			735.00000	699	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,183.00000	1,186	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			758.00000	721	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			917.00000	915	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,192.00000	1,150	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,122.00000	1,125	28.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			847.00000	809	28.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			864.00000	862	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,289.00000	1,246	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			733.00000	729	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,508.00000	1,464	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			666.00000	661	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,641.00000	1,595	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			634.00000	628	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,709.00000	1,663	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			574.00000	568	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,849.00000	1,803	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			546.00000	540	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,921.00000	1,874	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			519.00000	512	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,994.00000	1,947	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			493.00000	486	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,068.00000	2,021	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			682.00000	677	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,607.00000	1,562	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			619.00000	613	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,743.00000	1,698	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			716.00000	711	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,541.00000	1,496	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			682.00000	677	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,607.00000	1,562	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			619.00000	613	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,743.00000	1,698	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			560.00000	554	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,885.00000	1,838	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			506.00000	499	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,031.00000	1,984	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			481.00000	474	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,105.00000	2,058	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			433.00000	426	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,258.00000	2,211	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			411.00000	404	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,336.00000	2,288	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			390.00000	382	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,414.00000	2,367	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Call			369.00000	362	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,494.00000	2,447	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			560.00000	554	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,885.00000	1,838	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			532.00000	526	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,957.00000	1,911	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			433.00000	426	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,258.00000	2,211	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			806.00000	803	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,381.00000	1,337	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,162.00000	1,165	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			787.00000	750	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			806.00000	803	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,381.00000	1,337	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			769.00000	765	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,444.00000	1,400	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,142.00000	1,144	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			816.00000	779	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			751.00000	747	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,476.00000	1,432	30.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.73830		13.70260		29.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,319.00000	1,307	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,316.00000	1,269	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,230.00000	1,218	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,478.00000	1,430	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,247.00000	1,235	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,445.00000	1,397	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,265.00000	1,253	29.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,412.00000	1,364	29.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,247.00000	1,235	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,445.00000	1,397	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,213.00000	1,201	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,511.00000	1,463	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,181.00000	1,168	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,578.00000	1,530	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,283.00000	1,270	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,380.00000	1,332	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,396.00000	1,385	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,194.00000	1,147	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,576.00000	1,570	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			973.00000	932	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,141.00000	1,128	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,638.00000	1,589	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			907.00000	892	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,054.00000	2,003	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.80	Call			1,283.00000	1,270	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,380.00000	1,332	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,181.00000	1,168	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,578.00000	1,530	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,102.00000	1,088	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,699.00000	1,650	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,064.00000	1,050	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,761.00000	1,712	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,027.00000	1,013	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,825.00000	1,775	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			992.00000	977	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,889.00000	1,839	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,357.00000	1,345	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,254.00000	1,207	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,102.00000	1,088	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,699.00000	1,650	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,064.00000	1,050	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,761.00000	1,712	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,523.00000	1,517	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,021.00000	979	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,472.00000	1,465	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,070.00000	1,027	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,437.00000	1,426	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,134.00000	1,088	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,798.00000	1,795	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			795.00000	757	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,741.00000	1,737	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			838.00000	799	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,684.00000	1,680	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			882.00000	842	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,629.00000	1,624	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			927.00000	886	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,472.00000	1,465	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,070.00000	1,027	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,357.00000	1,345	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,254.00000	1,207	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,417.00000	1,405	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,164.00000	1,117	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,377.00000	1,365	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,224.00000	1,177	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,338.00000	1,326	29.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,285.00000	1,238	29.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,301.00000	1,289	29.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,348.00000	1,300	29.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,197.00000	1,184	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.05	Put			1,544.00000	1,496	30.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,161.00000	1,148	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,608.00000	1,560	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,121.00000	1,108	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,669.00000	1,620	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	1,426	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			0.00000	1,088	28.84	0.00	0	0.00
ALBI On 05/02/2009 Index Future			294.38700		293.87900		0.00	61,821,270.00	21	605.00
ALBI On 07/05/2009 Index Future			302.46100		301.93900		0.00	3,024,610.00	1	1.00
ALBI On 06/08/2009 Index Future			309.13900		308.65700		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.30300		124.03100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.70000		127.41900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.82900		130.53900		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			296.17150		295.71300		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			304.26550		303.79200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			311.72050		311.23050		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.41600		336.41600		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.29300		346.29300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.23000		9.23300		34.41	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.56400		8.62700		34.41	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.73100		7.80900		34.41	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.35400		8.42100		34.41	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.55200		8.60000		34.41	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.36000		8.42400		34.41	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.27300		8.34400		34.41	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.23800		11.37500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.93100		11.00900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.93500		8.90700		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
JFRA On 06/08/2009 jFra			7.56100		7.54400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.19700		7.20300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.09700		8.10800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.68100		7.69100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.54300		7.56600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.14500		8.20900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.98500		8.05000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.94700		8.02100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.20600		8.27500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.09300		8.16400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.04800		8.12700		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50100		11.50400		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.36400		11.40000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.30200		11.40000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.34700		11.41700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.11200		11.18900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.79900		10.87200		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			284.77000		284.07700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			292.55300		291.83800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			299.72000		298.98300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.10000		7.16400		3.00	0.00	0	8,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,212.00000	4,310	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			6.27200		6.35000		2.80	0.00	0	4,782.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,839.00000	3,801	2.85	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			146.00000	6	2.85	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.11000		5.20800		2.07	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,157.00000	4,818	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			451.00000	7	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,364.00000	5,066	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			409.00000	5	2.10	0.00	0	0.00
R153 On 05/11/2009 Bond Future			3.39500		3.52500		1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3,391.00000	2,566	1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			946.00000	12	1.35	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.51600		7.58500		12.40	12,935,374.80	95	16,403.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,165.00000	4,519	12.60	0.00	0	1,350.00

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	8.25	Put			209.00000	143	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,859.00000	7,266	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			30.00000	17	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,644.00000	14,064	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			9,619.00000	10,037	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3.00000	1	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			10,980.00000	11,399	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1.00000	0	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.36500		7.43800		12.40	0.00	0	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,996.00000	3,184	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,114.00000	3,870	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,399.00000	1,506	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,102.00000	6,776	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,577.00000	9,937	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			750.00000	677	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.28500		7.36200		12.35	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,274.00000	12,009	12.95	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			27.00000	1,321	12.95	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.23800		7.32000		12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,841.00000	6,437	12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			1,852.00000	4,995	12.30	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.93500		7.91400		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,716.00000	13,477	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			32.00000	28	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.85000		7.82800		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			7,810.00000	7,638	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,904.00000	5,979	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,746.00000	1,676	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,033.00000	18,209	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,512.00000	14,294	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,335.00000	2,363	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.80400		7.78200		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,286.00000	17,085	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,689.00000	4,734	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.77400		7.75200		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			10,692.00000	10,547	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,544.00000	13,643	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,304.00000	19,113	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,471.00000	6,524	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.21300		11.32500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			408.00000	396	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
R196 On 05/02/2009 Bond Future	10.75	Put			437.00000	420	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.85500		11.98900		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			13.00000	17	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			306.00000	270	0.44	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.57700		7.64600		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,364.00000	7,696	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			7.38600		7.45800		11.89	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,992.00000	8,700	12.13	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2.00000	373	12.13	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.26400		7.34100		12.31	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,250.00000	9,531	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			20.00000	952	12.56	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.16600		7.24800		11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,531.00000	5,257	11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			1,436.00000	3,803	11.62	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.76700		7.82500		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,464.00000	8,829	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			7.63200		7.69400		16.72	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			7,717.00000	9,067	17.06	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			2.00000	966	17.06	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.55100		7.61500		16.98	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			9,404.00000	11,489	17.33	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			8.00000	1,701	17.33	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.49600		7.56300		17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,686.00000	6,375	17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			2,063.00000	6,351	17.04	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.77900		7.83800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			9,074.00000	9,478	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			7.65900		7.72100		18.26	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			8,215.00000	9,733	18.63	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1.00000	1,098	18.63	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.59000		7.65400		19.39	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			10,004.00000	12,366	19.79	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3.00000	1,936	19.79	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.54100		7.60700		18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,545.00000	6,924	18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			2,254.00000	7,196	18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 05/02/2009 Bond Future			7.61400		7.68200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,069.00000	6,343	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			7.40300		7.47600		10.50	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,737.00000	6,441	10.71	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			16.00000	435	10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.26500		7.34300		10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,863.00000	7,889	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			40.00000	773	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.15000		7.23400		9.90	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,334.00000	4,296	9.99	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			1,389.00000	3,050	9.99	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.96200		8.00100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,170.00000	8,442	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			7.86000		7.90100		20.29	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			7,215.00000	8,972	20.86	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2.00000	1,475	20.86	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.80400		7.84700		21.61	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,005.00000	11,729	22.22	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			4.00000	2,433	22.22	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.76500		7.80900		21.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			902.00000	6,478	20.89	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			3,021.00000	8,299	20.89	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.12600		8.14400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,153.00000	4,281	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			8.02800		8.04200		22.38	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,846.00000	7,227	22.83	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			19.00000	2,302	22.83	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.97800		7.98700		23.05	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,335.00000	11,243	23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			6.00000	2,851	23.70	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.99400		8.00100		23.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			905.00000	6,768	23.27	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			2,666.00000	8,481	23.27	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.60700		7.59600		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,378.00000	12,268	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			7.53600		7.52500		32.04	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,074.00000	14,360	33.46	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 07/05/2009 Bond Future	9.00	Put			0.00000	1,397	33.46	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.49500		7.48400		33.50	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,495.00000	15,218	34.71	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	3,835	34.71	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.46600		7.45500		34.41	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			718.00000	9,528	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			2,852.00000	11,774	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			212.00000	8,432	34.13	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			5,063.00000	13,395	34.13	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			292.39200		291.93000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			300.38300		299.90600		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			307.74200		307.24900		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.64580		6.67820		30.20	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			298.00000	284	30.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			320.00000	339	30.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			247.00000	236	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			419.00000	440	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			263.00000	251	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			385.00000	405	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			280.00000	267	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			352.00000	371	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			219.00000	209	32.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			491.00000	514	32.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			233.00000	222	32.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			455.00000	476	32.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			219.00000	209	32.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			491.00000	514	32.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			263.00000	251	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			385.00000	405	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			338.00000	323	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			260.00000	277	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			317.00000	303	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			289.00000	307	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			298.00000	284	30.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			320.00000	339	30.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			207.00000	197	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			529.00000	552	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			195.00000	186	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			567.00000	591	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			338.00000	323	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			260.00000	277	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			383.00000	366	28.79	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	6.50	Put			205.00000	221	28.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			233.00000	222	32.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			455.00000	476	32.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			68.00000	64	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,039.00000	1,068	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			50.00000	48	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,172.00000	1,202	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			90.00000	85	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			912.00000	940	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			128.00000	122	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			750.00000	777	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			166.00000	158	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			638.00000	662	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			180.00000	172	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			602.00000	626	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			409.00000	390	28.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			180.00000	194	28.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			466.00000	445	27.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			138.00000	149	27.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			532.00000	508	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			104.00000	112	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			359.00000	344	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			231.00000	248	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			498.00000	476	27.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			120.00000	130	27.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			359.00000	344	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			231.00000	248	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			436.00000	417	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			158.00000	171	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			409.00000	390	28.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			180.00000	194	28.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			195.00000	186	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			567.00000	591	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			569.00000	544	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	98	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			436.00000	417	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			158.00000	171	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			166.00000	158	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			638.00000	662	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			152.00000	145	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			674.00000	700	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			128.00000	122	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			750.00000	777	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			108.00000	102	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			829.00000	857	33.86	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	7.25	Call			140.00000	133	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			712.00000	738	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			118.00000	112	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			789.00000	816	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			317.00000	303	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			289.00000	307	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			646.00000	620	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			68.00000	74	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			569.00000	544	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	98	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			814.00000	785	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			35.00000	39	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			728.00000	701	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			50.00000	55	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			770.00000	742	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			42.00000	47	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			686.00000	660	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			58.00000	64	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			607.00000	581	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			78.00000	86	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			607.00000	581	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			78.00000	86	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			152.00000	145	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			674.00000	700	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			108.00000	102	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			829.00000	857	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			98.00000	94	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			870.00000	898	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			82.00000	78	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			954.00000	982	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			74.00000	71	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			996.00000	1,025	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			61.00000	58	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,083.00000	1,112	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			41.00000	39	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,263.00000	1,293	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			41.00000	39	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,263.00000	1,293	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			33.00000	32	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,355.00000	1,386	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			27.00000	26	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,449.00000	1,480	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			22.00000	21	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,544.00000	1,575	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			56.00000	53	33.86	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	7.75	Put			1,127.00000	1,157	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			46.00000	43	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,217.00000	1,247	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			37.00000	35	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,309.00000	1,339	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			30.00000	29	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,402.00000	1,433	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			180.00000	172	33.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			602.00000	626	33.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.74100		6.77240		28.69	94,374.00	14	920.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			490.00000	475	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			468.00000	484	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			421.00000	408	29.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			599.00000	617	29.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			421.00000	408	29.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			599.00000	617	29.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			437.00000	423	29.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			565.00000	582	29.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			454.00000	440	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			531.00000	549	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			454.00000	440	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			531.00000	549	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			391.00000	379	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			669.00000	688	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			406.00000	393	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			633.00000	652	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			437.00000	423	29.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			565.00000	582	29.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			472.00000	457	28.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			499.00000	516	28.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			510.00000	494	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			437.00000	453	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			472.00000	457	28.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			499.00000	516	28.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			377.00000	365	30.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			705.00000	724	30.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			364.00000	353	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			742.00000	762	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			391.00000	379	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			669.00000	688	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			510.00000	494	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			437.00000	453	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			549.00000	533	27.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			377.00000	392	27.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			364.00000	353	30.97	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	7.15	Put			742.00000	762	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			187.00000	180	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,214.00000	1,239	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			167.00000	161	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,295.00000	1,320	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			231.00000	223	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,059.00000	1,082	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			284.00000	275	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			912.00000	934	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			330.00000	320	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			808.00000	829	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			347.00000	336	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			774.00000	795	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			570.00000	553	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			347.00000	362	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			616.00000	597	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			293.00000	306	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			641.00000	622	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			269.00000	281	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			530.00000	514	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			407.00000	423	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			641.00000	622	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			269.00000	281	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			530.00000	514	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			407.00000	423	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			592.00000	575	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			320.00000	334	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			699.00000	678	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			227.00000	237	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			347.00000	336	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			774.00000	795	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			314.00000	304	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			842.00000	863	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			284.00000	275	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			912.00000	934	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			256.00000	248	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			984.00000	1,007	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			299.00000	289	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			876.00000	898	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			270.00000	261	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			948.00000	970	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			765.00000	743	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			193.00000	202	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			908.00000	884	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			136.00000	143	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.10	Call			835.00000	812	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			162.00000	171	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			765.00000	743	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			193.00000	202	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			699.00000	678	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			227.00000	237	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			871.00000	847	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			149.00000	156	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			800.00000	777	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			177.00000	186	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			732.00000	710	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			209.00000	219	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			667.00000	647	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			245.00000	256	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			800.00000	777	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			177.00000	186	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			243.00000	235	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,021.00000	1,044	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			219.00000	212	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,097.00000	1,121	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			314.00000	304	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			842.00000	863	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			208.00000	201	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,135.00000	1,160	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			208.00000	201	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,135.00000	1,160	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			187.00000	180	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,214.00000	1,239	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			167.00000	161	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,295.00000	1,320	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			150.00000	144	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,377.00000	1,403	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			134.00000	129	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,461.00000	1,488	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			119.00000	115	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,547.00000	1,574	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			106.00000	102	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,634.00000	1,661	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			119.00000	115	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,547.00000	1,574	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			243.00000	235	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,021.00000	1,044	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			616.00000	597	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			293.00000	306	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			570.00000	553	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
ZAAD On 12/06/2009 Currency Future	6.55	Put			347.00000	362	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.82890		6.86020		28.39	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			630.00000	614	28.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			619.00000	635	28.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			561.00000	548	29.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			751.00000	769	29.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			578.00000	564	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			717.00000	735	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			594.00000	580	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			684.00000	701	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			594.00000	580	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			684.00000	701	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			561.00000	548	29.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			751.00000	769	29.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			531.00000	518	29.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			821.00000	840	29.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			546.00000	533	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			786.00000	804	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			546.00000	533	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			786.00000	804	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			668.00000	652	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			558.00000	573	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			612.00000	597	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			651.00000	668	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			767.00000	750	26.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			407.00000	421	26.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			726.00000	710	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			466.00000	481	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			687.00000	671	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			527.00000	543	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			648.00000	633	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			588.00000	604	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			517.00000	505	30.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			857.00000	876	30.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			485.00000	474	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			925.00000	945	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			789.00000	771	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			379.00000	393	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			746.00000	729	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			435.00000	451	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			707.00000	692	27.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			497.00000	513	27.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			531.00000	518	29.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			821.00000	840	29.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			503.00000	491	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.25	Put		893.00000	912	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		848.00000	829	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		338.00000	350	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		789.00000	771	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		379.00000	393	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		707.00000	692	27.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		497.00000	513	27.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		648.00000	633	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		588.00000	604	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		485.00000	474	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		925.00000	945	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		451.00000	440	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		991.00000	1,011	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		687.00000	671	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		527.00000	543	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		612.00000	597	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		651.00000	668	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		517.00000	505	30.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		857.00000	876	30.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		451.00000	440	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		991.00000	1,011	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		419.00000	408	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,059.00000	1,080	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		468.00000	457	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		958.00000	978	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		435.00000	424	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,024.00000	1,045	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		403.00000	393	30.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,093.00000	1,114	30.31	0.00	0	0.00

<b>Total for Derivatives:</b>							<b>433,739,406.70</b>	<b>13,471</b>	<b>399,909.00</b>
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<b>Grand Total:</b>							<b>433,739,406.70</b>	<b>13,471</b>	<b>399,909.00</b>
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