

Daily MTM Report

Daily summary for 28/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR3 On 23/04/2009 Bond			18.07900		18.14200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.86000		6.88500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.45000		7.54000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.93500		8.08500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.20000		11.20200			0.00	0	0.00
R201 On 21/12/2014 Bond			7.59000		7.67000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.92000		8.00000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.91000		8.00500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.66000		7.71500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.99000		8.10500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.08600		8.21800			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				7.61500	7.77500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.02910		10.17540		30.62	58,640,147.70	5,847	172,893.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			443.00000	367	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			468.00000	538	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			443.00000	367	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			468.00000	538	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			51.00000	37	36.52	0.00	0	299.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,175.00000	2,308	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			603.00000	509	29.04	0.00	0	299.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			278.00000	330	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			357.00000	292	32.32	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			632.00000	713	32.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			424.00000	350	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			499.00000	571	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			406.00000	335	31.46	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			531.00000	606	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			342.00000	280	32.61	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			667.00000	751	32.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			247.00000	200	35.02	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			972.00000	1,071	35.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			661.00000	561	28.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			235.00000	282	28.72	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			212.00000	170	36.22	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,137.00000	1,241	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			463.00000	384	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			437.00000	505	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			315.00000	257	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			740.00000	827	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			389.00000	320	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			563.00000	641	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			463.00000	384	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			437.00000	505	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			229.00000	184	35.62	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,054.00000	1,155	35.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			576.00000	484	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			300.00000	355	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.85	Call			603.00000	509	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			278.00000	330	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			755.00000	647	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			179.00000	218	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			823.00000	710	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			147.00000	181	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			788.00000	678	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			163.00000	199	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			755.00000	647	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			179.00000	218	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			722.00000	617	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			197.00000	238	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			526.00000	440	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			351.00000	411	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			504.00000	420	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			378.00000	441	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			372.00000	306	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			597.00000	677	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			389.00000	320	31.74	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			563.00000	641	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			372.00000	306	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			597.00000	677	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			315.00000	257	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			740.00000	827	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			328.00000	268	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			703.00000	789	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			290.00000	236	33.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			815.00000	907	33.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			504.00000	420	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			378.00000	441	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			257.00000	208	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			932.00000	1,029	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			238.00000	192	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,013.00000	1,113	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			302.00000	246	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			777.00000	867	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			279.00000	226	34.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			853.00000	947	34.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			406.00000	335	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			531.00000	606	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			154.00000	122	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,379.00000	1,493	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			146.00000	114	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,420.00000	1,535	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			122.00000	95	36.52	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 16/03/2009 Currency Future	11.60	Put			1,547.00000	1,666	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,277.00000	2,132	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			2.00000	2	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			975.00000	853	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			99.00000	124	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			691.00000	589	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			216.00000	260	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			896.00000	779	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			121.00000	150	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,056.00000	931	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			81.00000	102	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,453.00000	1,315	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			28.00000	36	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,407.00000	1,270	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			32.00000	41	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,594.00000	1,453	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			18.00000	24	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,594.00000	1,453	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			18.00000	24	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,641.00000	1,500	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			16.00000	21	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,785.00000	1,643	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			10.00000	14	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,737.00000	1,595	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			12.00000	16	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,689.00000	1,547	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			14.00000	18	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,883.00000	1,739	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			7.00000	10	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,641.00000	1,500	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			16.00000	21	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,128.00000	1,983	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	4	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,030.00000	1,885	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			4.00000	6	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,932.00000	1,788	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			6.00000	8	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,834.00000	1,691	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			9.00000	12	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,547.00000	1,407	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			21.00000	28	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,361.00000	1,226	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			36.00000	47	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,834.00000	1,691	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			9.00000	12	27.73	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 16/03/2009 Currency Future	8.45	Call			1,737.00000	1,595	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			12.00000	16	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,361.00000	1,226	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			36.00000	47	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,271.00000	1,138	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			46.00000	59	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,178.00000	2,033	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			3.00000	4	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,079.00000	1,934	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	5	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,981.00000	1,836	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			5.00000	7	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,500.00000	1,361	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			24.00000	32	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,079.00000	1,934	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	5	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,981.00000	1,836	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			5.00000	7	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,500.00000	1,361	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			24.00000	32	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,407.00000	1,270	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			32.00000	41	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,316.00000	1,182	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			41.00000	53	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,128.00000	1,983	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	4	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,030.00000	1,885	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			4.00000	6	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,547.00000	1,407	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			21.00000	28	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,883.00000	1,739	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			7.00000	10	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,227.00000	1,095	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			52.00000	66	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,140.00000	1,012	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			65.00000	83	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,056.00000	931	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			81.00000	102	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,140.00000	1,012	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			65.00000	83	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			896.00000	779	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			121.00000	150	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			691.00000	589	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			216.00000	260	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,316.00000	1,182	27.73	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 16/03/2009 Currency Future	8.90	Put			41.00000	53	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			975.00000	853	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			99.00000	124	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			631.00000	534	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			256.00000	305	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			631.00000	534	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			256.00000	305	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			576.00000	484	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			300.00000	355	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			483.00000	402	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			407.00000	473	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			935.00000	816	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			109.00000	136	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			858.00000	743	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			133.00000	164	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			550.00000	461	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			324.00000	381	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			328.00000	268	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			703.00000	789	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			302.00000	246	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			777.00000	867	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			220.00000	177	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,095.00000	1,198	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			205.00000	164	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,179.00000	1,285	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			268.00000	217	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			892.00000	988	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			247.00000	200	35.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			972.00000	1,071	35.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			268.00000	217	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			892.00000	988	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			194.00000	155	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,218.00000	1,325	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			173.00000	137	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,298.00000	1,408	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			173.00000	137	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,298.00000	1,408	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			137.00000	108	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,462.00000	1,578	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			108.00000	84	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,633.00000	1,754	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			96.00000	73	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,720.00000	1,844	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			85.00000	64	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,809.00000	1,935	36.52	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 16/03/2009 Currency Future	12.00	Call			75.00000	56	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,899.00000	2,027	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			220.00000	177	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,095.00000	1,198	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			205.00000	164	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,179.00000	1,285	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			183.00000	146	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,258.00000	1,367	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			164.00000	129	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,338.00000	1,450	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			130.00000	101	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,504.00000	1,622	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			115.00000	89	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,590.00000	1,710	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			102.00000	78	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,677.00000	1,799	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			90.00000	69	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,765.00000	1,890	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			96.00000	73	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,720.00000	1,844	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			483.00000	402	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			407.00000	473	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			212.00000	170	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,137.00000	1,241	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			257.00000	208	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			932.00000	1,029	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			550.00000	461	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			324.00000	381	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			788.00000	678	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			163.00000	199	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,015.00000	892	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			90.00000	113	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			858.00000	743	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			133.00000	164	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,098.00000	971	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			72.00000	92	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			935.00000	816	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			109.00000	136	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			722.00000	617	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			197.00000	238	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.22070		10.36980		30.32	7,461,111.00	730	6,209.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			765.00000	697	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			745.00000	826	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			746.00000	680	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			776.00000	859	30.66	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	10.65	Call			658.00000	601	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			939.00000	1,030	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			727.00000	663	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			807.00000	892	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			658.00000	601	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			939.00000	1,030	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			785.00000	715	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			715.00000	794	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			692.00000	631	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			872.00000	960	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			863.00000	792	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			593.00000	672	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			908.00000	832	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			538.00000	611	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,035.00000	947	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			415.00000	476	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,065.00000	976	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			396.00000	455	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,005.00000	918	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			435.00000	498	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			979.00000	896	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			459.00000	525	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			885.00000	812	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			565.00000	641	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			885.00000	812	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			565.00000	641	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			843.00000	772	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			623.00000	701	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			823.00000	752	29.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			653.00000	732	29.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			765.00000	697	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			745.00000	826	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			675.00000	615	31.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			905.00000	995	31.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			675.00000	615	31.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			905.00000	995	31.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			709.00000	646	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			839.00000	926	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			692.00000	631	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			872.00000	960	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			612.00000	559	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,042.00000	1,138	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			643.00000	586	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			973.00000	1,066	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			575.00000	525	32.06	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	Put			1,105.00000	1,204	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			804.00000	733	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			684.00000	763	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			523.00000	476	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,203.00000	1,306	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			490.00000	446	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,271.00000	1,375	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			594.00000	542	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,074.00000	1,171	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			612.00000	559	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,042.00000	1,138	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			557.00000	508	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,138.00000	1,237	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			746.00000	680	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			776.00000	859	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			430.00000	391	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,410.00000	1,520	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			351.00000	318	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,631.00000	1,747	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			339.00000	307	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,670.00000	1,787	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			306.00000	277	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,786.00000	1,906	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			475.00000	432	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,305.00000	1,411	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			594.00000	542	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,074.00000	1,171	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			931.00000	852	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			511.00000	582	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,194.00000	1,097	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			324.00000	377	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			955.00000	874	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			485.00000	553	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,129.00000	1,035	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			359.00000	415	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,005.00000	918	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			435.00000	498	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,262.00000	1,162	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			292.00000	341	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,594.00000	1,479	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			174.00000	208	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,594.00000	1,479	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			174.00000	208	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,713.00000	1,594	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			144.00000	174	28.35	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	8.75	Call			1,754.00000	1,634	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			134.00000	163	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,795.00000	1,674	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			126.00000	153	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,879.00000	1,755	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			109.00000	134	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,837.00000	1,714	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			117.00000	143	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,008.00000	1,880	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			88.00000	109	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,837.00000	1,714	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			117.00000	143	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,673.00000	1,555	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			153.00000	185	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,184.00000	2,052	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			64.00000	81	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,095.00000	1,965	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			75.00000	94	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,922.00000	1,796	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			102.00000	125	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,516.00000	1,405	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			197.00000	234	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,441.00000	1,333	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			221.00000	262	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,140.00000	2,008	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			70.00000	87	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,051.00000	1,922	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			82.00000	101	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,964.00000	1,838	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			95.00000	117	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,633.00000	1,517	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			163.00000	196	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,555.00000	1,442	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			185.00000	221	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,479.00000	1,368	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			209.00000	248	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,366.00000	2,230	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			46.00000	59	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,275.00000	2,140	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			55.00000	69	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,922.00000	1,796	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			102.00000	125	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,008.00000	1,880	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			88.00000	109	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,229.00000	2,096	28.35	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	8.20	Put			59.00000	75	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,051.00000	1,922	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			82.00000	101	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,633.00000	1,517	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			163.00000	196	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,879.00000	1,755	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			109.00000	134	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,795.00000	1,674	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			126.00000	153	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,713.00000	1,594	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			144.00000	174	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,479.00000	1,368	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			209.00000	248	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,404.00000	1,297	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			234.00000	277	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,332.00000	1,229	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			262.00000	308	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,404.00000	1,297	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			234.00000	277	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,065.00000	976	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			396.00000	455	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,129.00000	1,035	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			359.00000	415	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,332.00000	1,229	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			262.00000	308	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			863.00000	792	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			593.00000	672	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,262.00000	1,162	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			292.00000	341	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			955.00000	874	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			485.00000	553	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,161.00000	1,066	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			341.00000	395	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,097.00000	1,005	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			377.00000	435	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			843.00000	772	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			623.00000	701	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			627.00000	572	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,007.00000	1,102	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			490.00000	446	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,271.00000	1,375	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			459.00000	418	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,340.00000	1,447	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			785.00000	715	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			715.00000	794	30.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.00	Call			540.00000	492	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,170.00000	1,271	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			507.00000	461	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,237.00000	1,340	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			575.00000	525	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,105.00000	1,204	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			507.00000	461	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,237.00000	1,340	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			445.00000	404	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,375.00000	1,483	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			416.00000	378	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,446.00000	1,557	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			389.00000	353	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,519.00000	1,632	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			364.00000	329	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,594.00000	1,709	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			402.00000	365	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,483.00000	1,594	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			376.00000	341	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,556.00000	1,670	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			328.00000	297	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,708.00000	1,826	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			285.00000	257	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,865.00000	1,987	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			265.00000	240	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,946.00000	2,069	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			247.00000	223	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,027.00000	2,152	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			230.00000	207	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,110.00000	2,236	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			317.00000	286	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,747.00000	1,866	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			295.00000	267	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,825.00000	1,946	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			275.00000	248	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,905.00000	2,028	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			256.00000	231	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,986.00000	2,110	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			376.00000	341	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,556.00000	1,670	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			265.00000	240	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,946.00000	2,069	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			823.00000	752	29.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			653.00000	732	29.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			445.00000	404	32.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,375.00000	1,483	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			416.00000	378	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,446.00000	1,557	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			523.00000	476	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,203.00000	1,306	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			430.00000	391	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,410.00000	1,520	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			931.00000	852	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			511.00000	582	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,097.00000	1,005	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			377.00000	435	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			979.00000	896	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			459.00000	525	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,297.00000	1,195	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			277.00000	324	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,228.00000	1,129	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			308.00000	359	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,161.00000	1,066	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			341.00000	395	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.39670		10.54760		29.99	353,487.80	34	68.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			987.00000	920	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			989.00000	1,073	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			969.00000	903	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,021.00000	1,106	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			883.00000	824	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,185.00000	1,277	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			969.00000	903	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,021.00000	1,106	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			883.00000	824	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,185.00000	1,277	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			951.00000	886	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,053.00000	1,139	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,006.00000	937	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			958.00000	1,040	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			916.00000	854	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,118.00000	1,207	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			987.00000	920	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			989.00000	1,073	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,085.00000	1,011	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			837.00000	915	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,122.00000	1,049	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			775.00000	852	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,232.00000	1,155	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			634.00000	709	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,289.00000	1,209	28.52	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	9.85	Put			591.00000	663	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,260.00000	1,182	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			613.00000	685	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,204.00000	1,129	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			657.00000	732	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			727.00000	678	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,480.00000	1,581	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,318.00000	1,237	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			571.00000	641	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,260.00000	1,182	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			613.00000	685	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,162.00000	1,088	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			715.00000	791	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,045.00000	973	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			897.00000	977	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,439.00000	1,353	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			492.00000	556	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,378.00000	1,294	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			530.00000	597	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,318.00000	1,237	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			571.00000	641	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,085.00000	1,011	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			837.00000	915	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,045.00000	973	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			897.00000	977	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,471.00000	1,383	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			473.00000	536	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,408.00000	1,323	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			511.00000	576	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,348.00000	1,265	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			550.00000	619	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,183.00000	1,108	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			685.00000	761	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,142.00000	1,068	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			744.00000	821	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,103.00000	1,030	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			806.00000	883	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,065.00000	992	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			867.00000	945	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,503.00000	1,413	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			455.00000	516	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,378.00000	1,294	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			530.00000	597	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,122.00000	1,049	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			775.00000	852	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,162.00000	1,088	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			715.00000	791	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			933.00000	870	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,085.00000	1,173	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			899.00000	839	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,152.00000	1,242	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			867.00000	809	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,220.00000	1,312	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			836.00000	781	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,289.00000	1,384	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,142.00000	1,068	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			744.00000	821	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,065.00000	992	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			867.00000	945	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,025.00000	955	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			928.00000	1,008	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			852.00000	794	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,254.00000	1,348	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			817.00000	763	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,320.00000	1,416	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			780.00000	728	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,383.00000	1,481	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			899.00000	839	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,152.00000	1,242	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			817.00000	763	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,320.00000	1,416	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			745.00000	694	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,447.00000	1,547	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.54050		10.69210		29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,172.00000	1,107	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,180.00000	1,266	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,154.00000	1,090	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,212.00000	1,299	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,070.00000	1,011	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,378.00000	1,470	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,137.00000	1,073	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,245.00000	1,333	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,189.00000	1,124	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,147.00000	1,233	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,137.00000	1,073	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,245.00000	1,333	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,103.00000	1,041	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,311.00000	1,401	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,261.00000	1,196	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,019.00000	1,105	29.42	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 14/12/2009 Currency Future	10.30	Call			1,319.00000	1,253	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			927.00000	1,013	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,424.00000	1,353	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			781.00000	863	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,446.00000	1,373	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			754.00000	832	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,402.00000	1,334	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			810.00000	893	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,402.00000	1,334	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			810.00000	893	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,299.00000	1,234	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			957.00000	1,043	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,243.00000	1,177	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,050.00000	1,137	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,224.00000	1,159	29.64	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,082.00000	1,168	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			745.00000	706	33.38	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,353.00000	2,466	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			625.00000	592	34.72	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,933.00000	3,051	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,491.00000	1,414	27.94	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			699.00000	774	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,207.00000	1,141	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,115.00000	1,201	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,023.00000	967	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,481.00000	1,576	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,039.00000	981	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,447.00000	1,541	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			979.00000	926	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,587.00000	1,685	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,008.00000	953	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,516.00000	1,612	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			745.00000	706	33.38	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,353.00000	2,466	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			899.00000	850	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,807.00000	1,910	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			925.00000	875	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,733.00000	1,834	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,280.00000	1,215	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			988.00000	1,074	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			806.00000	763	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,114.00000	2,223	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			726.00000	688	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,434.00000	2,548	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			656.00000	622	34.36	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 14/12/2009 Currency Future	12.80	Put			2,764.00000	2,882	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			595.00000	564	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,103.00000	3,223	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			828.00000	784	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,036.00000	2,143	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			673.00000	638	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,681.00000	2,798	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			610.00000	578	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,018.00000	3,137	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,398.00000	2,270	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			206.00000	229	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,950.00000	1,838	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			358.00000	397	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,588.00000	1,502	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			596.00000	662	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			785.00000	743	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,193.00000	2,303	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			582.00000	551	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,189.00000	3,310	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,479.00000	2,348	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			187.00000	208	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,018.00000	1,902	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			326.00000	362	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,640.00000	1,549	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			548.00000	608	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,360.00000	1,294	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			868.00000	953	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			951.00000	900	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,659.00000	1,759	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			690.00000	655	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,598.00000	2,714	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,165.00000	2,043	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			273.00000	302	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,757.00000	1,657	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			465.00000	517	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			851.00000	805	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,959.00000	2,065	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			543.00000	514	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,451.00000	3,573	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,090.00000	1,971	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			298.00000	330	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,696.00000	1,601	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			504.00000	560	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			708.00000	672	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,516.00000	2,631	33.80	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 14/12/2009 Currency Future	13.10	Call			610.00000	578	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,018.00000	3,137	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			531.00000	502	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,539.00000	3,662	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,241.00000	2,117	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			249.00000	277	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,819.00000	1,715	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			427.00000	475	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			874.00000	827	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,882.00000	1,987	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			640.00000	607	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,848.00000	2,966	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			555.00000	525	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,363.00000	3,485	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,319.00000	2,193	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			227.00000	252	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,884.00000	1,776	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			392.00000	435	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,539.00000	1,457	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			647.00000	717	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			765.00000	724	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,272.00000	2,384	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			656.00000	622	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,764.00000	2,882	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			568.00000	538	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,276.00000	3,397	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,203.00000	2,080	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			261.00000	289	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,788.00000	1,686	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			446.00000	496	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,468.00000	1,393	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			726.00000	803	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			863.00000	816	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,920.00000	2,026	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			736.00000	697	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,393.00000	2,507	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			632.00000	599	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,890.00000	3,009	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			549.00000	520	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,407.00000	3,529	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,644.00000	2,510	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			152.00000	169	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,165.00000	2,043	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			273.00000	302	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			851.00000	805	32.32	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 14/12/2009 Currency Future	11.80	Put			1,959.00000	2,065	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,728.00000	2,592	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			136.00000	152	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,819.00000	1,715	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			427.00000	475	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,771.00000	2,634	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			129.00000	144	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,280.00000	2,155	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			238.00000	264	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,851.00000	1,745	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			409.00000	455	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,515.00000	1,435	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			673.00000	745	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,054.00000	996	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,412.00000	1,505	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			887.00000	839	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,845.00000	1,948	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			755.00000	715	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,313.00000	2,425	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			648.00000	614	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,806.00000	2,924	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,901.00000	2,762	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			108.00000	122	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,950.00000	1,838	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			358.00000	397	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			785.00000	743	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,193.00000	2,303	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,857.00000	2,719	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			115.00000	129	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,358.00000	2,231	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			216.00000	240	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,917.00000	1,807	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			375.00000	416	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,563.00000	1,479	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			621.00000	689	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,086.00000	1,026	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,344.00000	1,435	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			912.00000	862	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,770.00000	1,872	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			775.00000	734	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,233.00000	2,343	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			588.00000	557	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,146.00000	3,267	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,077.00000	2,936	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			85.00000	96	25.61	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	8.30	Call			2,561.00000	2,428	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			168.00000	188	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			979.00000	926	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,587.00000	1,685	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,122.00000	2,981	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			80.00000	90	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,602.00000	2,469	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			160.00000	178	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,127.00000	2,007	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			285.00000	316	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,726.00000	1,629	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			484.00000	538	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			994.00000	939	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,552.00000	1,649	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			839.00000	794	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,997.00000	2,104	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,167.00000	3,025	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			75.00000	85	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,814.00000	2,677	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			122.00000	136	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,884.00000	1,776	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			392.00000	435	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,519.00000	2,388	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			177.00000	198	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,053.00000	1,935	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			311.00000	344	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,666.00000	1,573	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			524.00000	583	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,381.00000	1,315	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			839.00000	924	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			965.00000	912	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,623.00000	1,722	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			817.00000	774	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,075.00000	2,183	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			699.00000	663	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,557.00000	2,673	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			525.00000	497	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,583.00000	3,706	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,090.00000	1,971	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			298.00000	330	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			828.00000	784	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,036.00000	2,143	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			499.00000	472	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,707.00000	3,831	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			516.00000	488	36.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,624.00000	3,748	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,127.00000	2,007	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			285.00000	316	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			839.00000	794	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,997.00000	2,104	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			717.00000	680	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,475.00000	2,589	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			537.00000	508	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,495.00000	3,617	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			482.00000	456	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,790.00000	3,915	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,686.00000	2,551	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			144.00000	160	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.18350		11.34770		30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,454.00000	1,385	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,456.00000	1,551	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,437.00000	1,368	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,489.00000	1,585	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,354.00000	1,290	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,657.00000	1,757	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,420.00000	1,352	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,522.00000	1,619	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,403.00000	1,336	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,555.00000	1,653	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,323.00000	1,261	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,726.00000	1,827	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,387.00000	1,321	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,589.00000	1,687	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,370.00000	1,305	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,623.00000	1,722	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,490.00000	1,418	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,392.00000	1,485	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,578.00000	1,502	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,231.00000	1,319	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,616.00000	1,538	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,168.00000	1,254	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,597.00000	1,520	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,199.00000	1,286	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,560.00000	1,485	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,263.00000	1,352	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,525.00000	1,452	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,327.00000	1,418	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,472.00000	1,401	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,424.00000	1,518	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,801.00000	1,714	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.45	Put			903.00000	980	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,168.00000	1,113	32.58	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,120.00000	2,229	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,097.00000	1,996	27.41	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			599.00000	662	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,423.00000	1,355	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,515.00000	1,612	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,152.00000	2,049	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			554.00000	615	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,043.00000	1,945	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			645.00000	711	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,991.00000	1,895	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			694.00000	762	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,941.00000	1,847	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			744.00000	814	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,893.00000	1,801	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			795.00000	868	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,846.00000	1,757	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			848.00000	923	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,106.00000	1,054	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,308.00000	2,421	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,298.00000	2,188	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			451.00000	505	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,542.00000	1,468	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,295.00000	1,385	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,508.00000	1,435	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,360.00000	1,452	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,370.00000	1,305	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,623.00000	1,722	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			878.00000	838	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,230.00000	3,354	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,404.00000	2,290	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			406.00000	457	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,635.00000	1,556	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,137.00000	1,222	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			903.00000	861	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,105.00000	3,228	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,476.00000	2,360	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			378.00000	426	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,674.00000	1,593	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,076.00000	1,160	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,635.00000	1,556	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,137.00000	1,222	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,454.00000	1,385	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,456.00000	1,551	30.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.45	Call			921.00000	878	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,023.00000	3,145	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,512.00000	2,395	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			364.00000	412	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,694.00000	1,612	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,047.00000	1,129	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,654.00000	1,574	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,107.00000	1,191	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,542.00000	1,468	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,295.00000	1,385	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			930.00000	887	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,982.00000	3,103	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,586.00000	2,467	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			338.00000	383	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,736.00000	1,652	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			988.00000	1,068	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			948.00000	904	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,900.00000	3,020	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,293.00000	1,232	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,795.00000	1,899	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			835.00000	797	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,437.00000	3,563	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,180.00000	2,076	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			533.00000	592	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,339.00000	1,275	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,691.00000	1,792	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,308.00000	1,246	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,760.00000	1,863	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			846.00000	808	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,399.00000	3,524	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,043.00000	1,945	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			645.00000	711	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,293.00000	1,232	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,795.00000	1,899	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,264.00000	1,204	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,866.00000	1,971	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,235.00000	1,177	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,937.00000	2,043	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			790.00000	754	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,593.00000	3,720	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,124.00000	2,022	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			576.00000	638	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,472.00000	1,401	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,424.00000	1,518	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,308.00000	1,246	31.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,760.00000	1,863	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,278.00000	1,218	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,831.00000	1,934	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			824.00000	786	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,476.00000	3,602	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,238.00000	2,131	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			491.00000	548	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			862.00000	822	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,314.00000	3,439	35.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.29450		14.31840		28.13	200,123.00	14	14,181.00
£ / R On 16/03/2009 Currency Future	14.30	Call			605.00000	577	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			587.00000	583	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			645.00000	617	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			527.00000	522	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			605.00000	577	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			587.00000	583	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			710.00000	681	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			442.00000	436	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			666.00000	637	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			498.00000	493	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			515.00000	489	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			746.00000	744	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			427.00000	404	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			958.00000	959	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			369.00000	348	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,101.00000	1,103	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			414.00000	391	31.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			995.00000	997	31.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			354.00000	333	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,135.00000	1,138	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			440.00000	416	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			922.00000	922	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			339.00000	318	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,171.00000	1,174	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			385.00000	363	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,066.00000	1,069	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			549.00000	522	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			680.00000	678	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			785.00000	754	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			366.00000	360	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			811.00000	781	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			343.00000	336	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			688.00000	659	27.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			469.00000	464	27.36	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	14.55	Call			515.00000	489	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			746.00000	744	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			499.00000	473	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			780.00000	779	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			401.00000	379	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,033.00000	1,035	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			297.00000	278	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,279.00000	1,284	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			216.00000	200	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,548.00000	1,555	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			179.00000	164	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,710.00000	1,720	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			226.00000	210	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,508.00000	1,515	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			284.00000	266	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,316.00000	1,321	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			272.00000	254	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,354.00000	1,359	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			284.00000	266	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,316.00000	1,321	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			248.00000	231	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,430.00000	1,436	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			297.00000	278	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,279.00000	1,284	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			237.00000	220	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,469.00000	1,476	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			147.00000	134	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,878.00000	1,889	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			206.00000	190	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,588.00000	1,596	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			226.00000	210	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,508.00000	1,515	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			187.00000	172	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,669.00000	1,678	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			126.00000	114	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,008.00000	2,020	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			133.00000	120	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,964.00000	1,976	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			170.00000	156	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,752.00000	1,761	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			147.00000	134	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,878.00000	1,889	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			114.00000	103	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,095.00000	2,108	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			102.00000	92	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.40	Put			2,184.00000	2,198	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			102.00000	92	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,184.00000	2,198	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			162.00000	148	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,794.00000	1,804	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			92.00000	83	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,274.00000	2,288	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			63.00000	56	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,595.00000	2,611	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			70.00000	62	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,502.00000	2,518	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			42.00000	37	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,924.00000	2,942	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			30.00000	25	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,211.00000	3,231	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			15.00000	13	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,747.00000	3,768	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			7.00000	6	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,338.00000	4,361	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			6.00000	4	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,487.00000	4,510	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			8.00000	7	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,190.00000	4,212	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			17.00000	14	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,649.00000	3,670	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			9.00000	7	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,141.00000	4,163	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			56.00000	49	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,688.00000	2,705	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			140.00000	127	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,921.00000	1,932	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			83.00000	74	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,364.00000	2,379	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			154.00000	141	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,836.00000	1,846	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			272.00000	254	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,354.00000	1,359	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			325.00000	304	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,206.00000	1,210	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			260.00000	242	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,392.00000	1,397	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			468.00000	444	30.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			850.00000	849	30.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			440.00000	416	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			922.00000	922	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Call			414.00000	391	31.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			995.00000	997	31.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			483.00000	458	29.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			815.00000	814	29.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			454.00000	430	30.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			885.00000	885	30.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			311.00000	291	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,242.00000	1,247	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			187.00000	172	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,669.00000	1,678	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			170.00000	156	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,752.00000	1,761	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			369.00000	348	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,101.00000	1,103	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			339.00000	318	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,171.00000	1,174	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			237.00000	220	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,469.00000	1,476	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			197.00000	181	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,628.00000	1,637	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			179.00000	164	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,710.00000	1,720	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			216.00000	200	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,548.00000	1,555	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			126.00000	114	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,008.00000	2,020	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			114.00000	103	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,095.00000	2,108	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			74.00000	66	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,456.00000	2,471	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			154.00000	141	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,836.00000	1,846	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			140.00000	127	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,921.00000	1,932	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			83.00000	74	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,364.00000	2,379	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			67.00000	59	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,548.00000	2,564	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			120.00000	108	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,051.00000	2,064	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			108.00000	97	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,140.00000	2,153	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			97.00000	87	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,229.00000	2,243	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			87.00000	78	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.55	Put			2,319.00000	2,334	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			78.00000	70	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,410.00000	2,425	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			170.00000	156	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,752.00000	1,761	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			50.00000	44	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,782.00000	2,799	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			45.00000	39	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,876.00000	2,894	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			40.00000	35	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,971.00000	2,990	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			35.00000	31	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,067.00000	3,086	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			13.00000	11	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,845.00000	3,866	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			12.00000	10	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,943.00000	3,965	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			10.00000	8	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,042.00000	4,064	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			8.00000	6	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,239.00000	4,262	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			7.00000	6	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,338.00000	4,361	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			6.00000	5	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,438.00000	4,460	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			5.00000	4	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,537.00000	4,560	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			28.00000	24	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,259.00000	3,279	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			25.00000	21	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,356.00000	3,377	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			22.00000	18	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,453.00000	3,474	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			19.00000	16	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,551.00000	3,572	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			25.00000	21	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,356.00000	3,377	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			19.00000	16	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,551.00000	3,572	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			13.00000	11	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,845.00000	3,866	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			10.00000	8	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,042.00000	4,064	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			14.00000	12	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,796.00000	3,817	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.20	Call			12.00000	10	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,894.00000	3,916	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			11.00000	9	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,992.00000	4,014	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			10.00000	8	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,091.00000	4,113	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			7.00000	6	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,289.00000	4,311	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			6.00000	5	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,388.00000	4,411	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			5.00000	4	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,586.00000	4,609	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			9.00000	7	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,141.00000	4,163	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			5.00000	4	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,537.00000	4,560	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	4	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,636.00000	4,659	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	3	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,736.00000	4,759	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			3.00000	3	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,835.00000	4,858	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			3.00000	2	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,935.00000	4,958	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			8.00000	6	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,239.00000	4,262	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	4	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,636.00000	4,659	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	3	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,736.00000	4,759	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			26.00000	22	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,308.00000	3,328	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			23.00000	20	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,405.00000	3,425	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			21.00000	17	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,502.00000	3,523	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			18.00000	15	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,600.00000	3,621	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			16.00000	13	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,698.00000	3,719	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			47.00000	41	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,829.00000	2,847	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			38.00000	32	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,019.00000	3,038	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			33.00000	29	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.40	Put			3,115.00000	3,134	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			67.00000	59	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,548.00000	2,564	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			60.00000	52	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,641.00000	2,658	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			53.00000	47	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,735.00000	2,752	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			47.00000	41	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,829.00000	2,847	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			26.00000	22	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,308.00000	3,328	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			108.00000	97	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,140.00000	2,153	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			63.00000	56	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,595.00000	2,611	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			60.00000	52	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,641.00000	2,658	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			197.00000	181	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,628.00000	1,637	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			179.00000	164	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,710.00000	1,720	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			87.00000	78	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,319.00000	2,334	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			354.00000	333	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,135.00000	1,138	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			133.00000	120	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,964.00000	1,976	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			427.00000	404	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			958.00000	959	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			483.00000	458	29.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			815.00000	814	29.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			625.00000	597	28.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			557.00000	552	28.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			585.00000	558	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			617.00000	613	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			567.00000	540	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			648.00000	645	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			531.00000	505	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			713.00000	711	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			907.00000	876	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			288.00000	282	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			842.00000	812	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			324.00000	317	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			734.00000	704	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			416.00000	410	26.89	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	13.50	Call			1,044.00000	1,013	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			225.00000	218	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			974.00000	943	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			256.00000	249	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			842.00000	812	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			324.00000	317	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,080.00000	1,049	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			211.00000	204	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,009.00000	978	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			240.00000	233	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			940.00000	909	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			272.00000	265	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			874.00000	844	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			306.00000	299	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			759.00000	729	26.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			390.00000	384	26.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			710.00000	681	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			442.00000	436	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			499.00000	473	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			780.00000	779	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			585.00000	558	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			617.00000	613	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.56140		14.58890		28.26	145,614.00	10	249.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,010.00000	984	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,021.00000	1,022	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,048.00000	1,021	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			959.00000	960	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,029.00000	1,003	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			990.00000	991	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,107.00000	1,080	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			868.00000	869	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,067.00000	1,041	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			928.00000	929	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			938.00000	913	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,150.00000	1,152	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			843.00000	819	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,354.00000	1,358	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			754.00000	731	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,515.00000	1,520	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			828.00000	804	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,389.00000	1,393	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			754.00000	731	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,515.00000	1,520	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			858.00000	834	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,319.00000	1,322	29.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.45	Call			719.00000	697	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,580.00000	1,586	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			790.00000	767	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,451.00000	1,456	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			956.00000	930	28.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,117.00000	1,119	28.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,188.00000	1,160	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			749.00000	749	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,167.00000	1,139	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			778.00000	778	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,210.00000	1,182	26.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			721.00000	720	26.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			922.00000	897	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,183.00000	1,185	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			809.00000	786	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,420.00000	1,424	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			685.00000	664	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,646.00000	1,652	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			577.00000	558	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,888.00000	1,896	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			509.00000	491	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,070.00000	2,079	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			592.00000	572	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,853.00000	1,860	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			653.00000	632	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,714.00000	1,720	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			637.00000	616	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,748.00000	1,755	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			669.00000	648	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,680.00000	1,686	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			622.00000	601	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,783.00000	1,790	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			669.00000	648	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,680.00000	1,686	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			459.00000	442	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,221.00000	2,230	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			549.00000	530	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,960.00000	1,968	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			522.00000	503	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,033.00000	2,042	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			425.00000	408	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,336.00000	2,347	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			873.00000	849	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,284.00000	1,288	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			496.00000	478	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.20	Put			2,107.00000	2,117	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			448.00000	430	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,259.00000	2,269	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			403.00000	387	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,414.00000	2,425	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			382.00000	366	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,493.00000	2,505	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			372.00000	357	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,533.00000	2,545	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			436.00000	419	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,297.00000	2,308	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			484.00000	466	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,145.00000	2,154	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			362.00000	347	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,574.00000	2,586	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			300.00000	286	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,861.00000	2,874	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			317.00000	302	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,778.00000	2,791	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			247.00000	234	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,158.00000	3,173	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			208.00000	197	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,419.00000	3,435	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			146.00000	138	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,957.00000	3,976	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			102.00000	95	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,513.00000	4,534	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			93.00000	86	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,654.00000	4,675	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			115.00000	108	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,326.00000	4,346	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			151.00000	142	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,912.00000	3,930	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			160.00000	151	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,821.00000	3,839	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			118.00000	111	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,280.00000	4,300	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			284.00000	270	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,945.00000	2,959	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			471.00000	454	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,183.00000	2,192	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			607.00000	586	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,818.00000	1,825	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			905.00000	880	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,216.00000	1,219	29.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.10	Call			843.00000	819	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,354.00000	1,358	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			772.00000	749	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,483.00000	1,488	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			736.00000	714	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,547.00000	1,553	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			702.00000	680	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,613.00000	1,619	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			938.00000	913	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,150.00000	1,152	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			905.00000	880	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,216.00000	1,219	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			772.00000	749	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,483.00000	1,488	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			736.00000	714	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,547.00000	1,553	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			858.00000	834	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,319.00000	1,322	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			828.00000	804	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,389.00000	1,393	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			685.00000	664	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,646.00000	1,652	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			607.00000	586	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,818.00000	1,825	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			577.00000	558	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,888.00000	1,896	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			889.00000	864	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,250.00000	1,253	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			653.00000	632	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,714.00000	1,720	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			496.00000	478	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,107.00000	2,117	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			577.00000	558	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,888.00000	1,896	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			522.00000	503	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,033.00000	2,042	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			563.00000	544	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,924.00000	1,932	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			536.00000	516	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,997.00000	2,005	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			448.00000	430	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,259.00000	2,269	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			549.00000	530	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,960.00000	1,968	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			471.00000	454	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.30	Put			2,183.00000	2,192	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			403.00000	387	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,414.00000	2,425	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			362.00000	347	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,574.00000	2,586	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			382.00000	366	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,493.00000	2,505	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			343.00000	328	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,655.00000	2,667	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			325.00000	311	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,736.00000	2,749	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			343.00000	328	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,655.00000	2,667	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			308.00000	294	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,819.00000	2,833	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			414.00000	397	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,375.00000	2,386	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			393.00000	376	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,454.00000	2,465	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			353.00000	338	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,614.00000	2,626	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			334.00000	320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,695.00000	2,708	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			509.00000	491	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,070.00000	2,079	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			459.00000	442	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,221.00000	2,230	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			353.00000	338	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,614.00000	2,626	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			268.00000	255	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,029.00000	3,044	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			254.00000	241	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,115.00000	3,130	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			240.00000	228	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,201.00000	3,216	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			226.00000	215	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,288.00000	3,303	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			142.00000	133	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,003.00000	4,022	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			134.00000	126	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,095.00000	4,114	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			126.00000	118	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,187.00000	4,207	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			111.00000	104	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,373.00000	4,393	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.95	Call			105.00000	98	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,466.00000	4,487	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			99.00000	92	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,560.00000	4,581	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			202.00000	191	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,463.00000	3,480	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			191.00000	180	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,552.00000	3,569	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			180.00000	170	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,641.00000	3,658	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			170.00000	160	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,731.00000	3,749	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			191.00000	180	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,552.00000	3,569	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			170.00000	160	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,731.00000	3,749	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			142.00000	133	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,003.00000	4,022	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			126.00000	118	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,187.00000	4,207	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			138.00000	129	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,049.00000	4,068	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			130.00000	122	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,141.00000	4,160	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			122.00000	114	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,233.00000	4,253	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			108.00000	101	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,419.00000	4,440	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			96.00000	89	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,607.00000	4,628	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			90.00000	84	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,701.00000	4,722	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			111.00000	104	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,373.00000	4,393	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			99.00000	92	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,560.00000	4,581	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			87.00000	81	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,748.00000	4,770	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			82.00000	76	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,843.00000	4,865	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			77.00000	71	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,938.00000	4,960	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			72.00000	67	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,033.00000	5,055	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			108.00000	101	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.90	Put			4,419.00000	4,440	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			84.00000	79	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,795.00000	4,817	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			79.00000	74	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,890.00000	4,912	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			261.00000	248	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,072.00000	3,087	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			233.00000	221	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,244.00000	3,260	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			220.00000	209	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,331.00000	3,347	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			196.00000	186	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,507.00000	3,524	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			185.00000	175	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,596.00000	3,614	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			175.00000	165	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,686.00000	3,703	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			165.00000	155	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,776.00000	3,794	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			308.00000	294	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,819.00000	2,833	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			292.00000	278	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,903.00000	2,917	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			276.00000	263	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,987.00000	3,001	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			261.00000	248	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,072.00000	3,087	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			196.00000	186	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,507.00000	3,524	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			393.00000	376	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,454.00000	2,465	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			300.00000	286	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,861.00000	2,874	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			317.00000	302	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,778.00000	2,791	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			268.00000	255	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,029.00000	3,044	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			240.00000	228	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,201.00000	3,216	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			436.00000	419	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,297.00000	2,308	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			592.00000	572	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,853.00000	1,860	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,087.00000	1,060	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			898.00000	899	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	14.60	Call			1,010.00000	984	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,021.00000	1,022	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			973.00000	948	28.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,084.00000	1,086	28.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,029.00000	1,003	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			990.00000	991	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			992.00000	965	28.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,053.00000	1,054	28.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,289.00000	1,260	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			650.00000	649	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,232.00000	1,204	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			693.00000	692	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,146.00000	1,119	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			807.00000	807	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,407.00000	1,378	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			568.00000	567	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,347.00000	1,318	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			608.00000	607	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,232.00000	1,204	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			693.00000	692	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,438.00000	1,409	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			549.00000	547	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,377.00000	1,348	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			588.00000	587	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,318.00000	1,289	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			629.00000	628	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,260.00000	1,232	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			671.00000	670	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,127.00000	1,099	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			838.00000	838	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,318.00000	1,289	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			629.00000	628	26.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,087.00000	1,060	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			898.00000	899	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			922.00000	897	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,183.00000	1,185	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,188.00000	1,160	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			749.00000	749	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			992.00000	965	28.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,053.00000	1,054	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.80740		14.83650		28.15	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	1,300	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			0.00000	1,342	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,387.00000	1,356	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,250.00000	1,248	27.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.80	Call			1,349.00000	1,318	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,312.00000	1,311	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,426.00000	1,395	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,190.00000	1,187	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,259.00000	1,230	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,473.00000	1,472	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,162.00000	1,134	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,676.00000	1,677	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,071.00000	1,044	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,834.00000	1,836	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,128.00000	1,100	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,741.00000	1,742	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,053.00000	1,025	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,866.00000	1,868	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,162.00000	1,134	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,676.00000	1,677	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,034.00000	1,008	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,898.00000	1,900	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,108.00000	1,081	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,772.00000	1,773	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,276.00000	1,247	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,440.00000	1,439	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,503.00000	1,471	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,066.00000	1,064	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,485.00000	1,453	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,098.00000	1,096	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,522.00000	1,490	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,035.00000	1,032	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,242.00000	1,213	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,506.00000	1,506	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			999.00000	972	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,962.00000	1,965	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,406.00000	1,375	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,220.00000	1,218	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,367.00000	1,337	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,281.00000	1,279	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,330.00000	1,300	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,343.00000	1,342	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,294.00000	1,264	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,407.00000	1,407	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,226.00000	1,197	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,539.00000	1,539	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,194.00000	1,165	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,607.00000	1,608	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,349.00000	1,318	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.80	Put			1,312.00000	1,311	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,312.00000	1,282	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,375.00000	1,374	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,210.00000	1,181	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,573.00000	1,573	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,178.00000	1,149	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,641.00000	1,642	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,147.00000	1,119	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,711.00000	1,712	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,594.00000	1,562	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			958.00000	954	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,541.00000	1,509	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,004.00000	1,001	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,467.00000	1,436	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,131.00000	1,128	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,704.00000	1,671	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			868.00000	864	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,648.00000	1,616	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			912.00000	908	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,541.00000	1,509	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,004.00000	1,001	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,733.00000	1,700	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			846.00000	842	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,676.00000	1,643	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			890.00000	886	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,621.00000	1,589	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			935.00000	931	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,567.00000	1,535	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			981.00000	978	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,446.00000	1,415	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,160.00000	1,158	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,178.00000	1,149	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,641.00000	1,642	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			964.00000	938	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,028.00000	2,031	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,147.00000	1,119	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,711.00000	1,712	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			999.00000	972	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,962.00000	1,965	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			964.00000	938	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,028.00000	2,031	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			931.00000	905	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,094.00000	2,098	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			898.00000	873	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,162.00000	2,166	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 14/09/2009 Currency Future	15.05	Call			1,259.00000	1,230	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,473.00000	1,472	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,090.00000	1,062	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,803.00000	1,805	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,017.00000	990	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,930.00000	1,932	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,090.00000	1,062	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,803.00000	1,805	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			982.00000	955	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,995.00000	1,998	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			948.00000	922	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,061.00000	2,064	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			914.00000	889	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,128.00000	2,132	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,503.00000	1,471	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,066.00000	1,064	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,312.00000	1,282	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,375.00000	1,374	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.28220		13.42850		30.07	13,282.20	1	5,894.00
€ / R On 16/03/2009 Currency Future	13.45	Call			570.00000	508	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			592.00000	676	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			590.00000	526	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			561.00000	644	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			634.00000	563	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			505.00000	581	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			657.00000	584	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			478.00000	551	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			533.00000	475	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			655.00000	743	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			499.00000	444	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			720.00000	812	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			611.00000	544	30.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			533.00000	612	30.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			551.00000	491	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			623.00000	709	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			756.00000	673	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			378.00000	441	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			961.00000	861	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			233.00000	279	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			634.00000	563	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			505.00000	581	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			467.00000	416	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			788.00000	883	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			451.00000	402	32.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.80	Put			823.00000	920	32.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			437.00000	389	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			858.00000	957	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			308.00000	273	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,279.00000	1,391	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			298.00000	265	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,320.00000	1,433	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			360.00000	321	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,081.00000	1,188	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			423.00000	377	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			894.00000	995	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			516.00000	459	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			687.00000	777	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			516.00000	459	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			687.00000	777	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			730.00000	650	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			401.00000	468	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			499.00000	444	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			720.00000	812	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			680.00000	605	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			452.00000	523	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			839.00000	749	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			310.00000	367	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			811.00000	723	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			332.00000	391	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			360.00000	321	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,081.00000	1,188	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			281.00000	249	35.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,402.00000	1,517	35.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			228.00000	202	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,700.00000	1,820	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			384.00000	342	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,005.00000	1,110	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			396.00000	353	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			968.00000	1,071	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,340.00000	1,216	27.42	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			112.00000	134	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			868.00000	776	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			290.00000	343	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,096.00000	987	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			168.00000	204	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,427.00000	1,299	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			98.00000	117	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,427.00000	1,299	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			98.00000	117	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Call			1,470.00000	1,341	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			92.00000	108	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,383.00000	1,257	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			105.00000	125	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,214.00000	1,097	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			136.00000	165	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,256.00000	1,136	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			127.00000	154	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,132.00000	1,020	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			154.00000	188	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,604.00000	1,469	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			75.00000	87	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,298.00000	1,176	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			119.00000	144	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,514.00000	1,383	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			86.00000	101	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,976.00000	1,835	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			48.00000	53	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,880.00000	1,739	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			51.00000	57	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,785.00000	1,646	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			57.00000	64	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,694.00000	1,557	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			66.00000	75	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,256.00000	1,136	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			127.00000	154	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,928.00000	1,787	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			50.00000	55	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,832.00000	1,691	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			53.00000	59	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,740.00000	1,601	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			61.00000	69	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,649.00000	1,513	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			70.00000	80	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,559.00000	1,426	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			80.00000	94	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,470.00000	1,341	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			92.00000	108	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,694.00000	1,557	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			66.00000	75	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,173.00000	1,058	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			144.00000	176	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,383.00000	1,257	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			105.00000	125	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,061.00000	954	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Put			183.00000	222	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			994.00000	891	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			215.00000	259	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,061.00000	954	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			183.00000	222	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			994.00000	891	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			215.00000	259	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			929.00000	832	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			251.00000	299	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,027.00000	922	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			198.00000	240	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,832.00000	1,691	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			53.00000	59	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,649.00000	1,513	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			70.00000	80	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,214.00000	1,097	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			136.00000	165	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,027.00000	922	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			198.00000	240	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			898.00000	803	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			270.00000	321	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			437.00000	389	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			858.00000	957	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			372.00000	331	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,043.00000	1,149	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			783.00000	698	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			354.00000	416	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			898.00000	803	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			270.00000	321	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			482.00000	430	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			754.00000	847	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			327.00000	291	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,199.00000	1,309	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			533.00000	475	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			655.00000	743	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,025.00000	1,884	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			46.00000	51	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			214.00000	189	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,786.00000	1,907	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			150.00000	131	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,321.00000	2,449	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			103.00000	88	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,875.00000	3,006	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			66.00000	55	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,437.00000	3,572	41.52	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 16/03/2009 Currency Future	12.85	Call			868.00000	776	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			290.00000	343	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			265.00000	235	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,486.00000	1,602	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			184.00000	162	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,005.00000	2,130	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			128.00000	111	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,550.00000	2,679	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			89.00000	74	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,110.00000	3,242	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			141.00000	123	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,412.00000	2,541	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			85.00000	71	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,157.00000	3,289	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			42.00000	34	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,913.00000	4,052	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			20.00000	16	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,691.00000	4,834	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,122.00000	1,980	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			43.00000	48	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			173.00000	152	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,095.00000	2,220	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			106.00000	91	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,828.00000	2,959	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			57.00000	48	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,579.00000	3,715	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			28.00000	22	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,349.00000	4,490	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,512.00000	2,370	34.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			33.00000	38	34.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			221.00000	195	37.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,743.00000	1,863	37.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			136.00000	119	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,458.00000	2,587	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			81.00000	68	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,203.00000	3,336	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			40.00000	33	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,961.00000	4,101	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,854.00000	2,711	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	28	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,073.00000	1,932	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			45.00000	50	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			273.00000	242	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,444.00000	1,560	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			168.00000	148	38.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.40	Put			2,140.00000	2,266	38.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			55.00000	45	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,626.00000	3,763	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,296.00000	3,151	39.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			17.00000	19	39.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,540.00000	3,395	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			12.00000	13	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,756.00000	2,613	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			27.00000	31	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			257.00000	228	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,528.00000	1,645	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			159.00000	139	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,230.00000	2,357	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			97.00000	82	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,969.00000	3,100	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,638.00000	3,493	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			10.00000	11	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,854.00000	2,711	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	28	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			273.00000	242	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,444.00000	1,560	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,589.00000	3,444	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			11.00000	12	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,805.00000	2,662	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	30	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			163.00000	143	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,185.00000	2,311	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			100.00000	85	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,922.00000	3,053	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,736.00000	3,591	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			8.00000	9	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,952.00000	2,808	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			23.00000	26	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,170.00000	2,029	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			42.00000	47	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			289.00000	257	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,361.00000	1,475	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			178.00000	157	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,050.00000	2,175	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			110.00000	94	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,781.00000	2,912	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,345.00000	3,200	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	18	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,561.00000	2,419	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	37	34.89	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	14.10	Call			372.00000	331	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,043.00000	1,149	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,246.00000	3,102	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			18.00000	20	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,463.00000	2,321	34.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			34.00000	39	34.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			349.00000	310	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,120.00000	1,228	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			132.00000	115	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,504.00000	2,633	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			78.00000	65	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,250.00000	3,383	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,148.00000	3,004	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			19.00000	22	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,365.00000	2,224	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			37.00000	41	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			327.00000	291	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,199.00000	1,309	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			202.00000	178	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,873.00000	1,996	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			124.00000	107	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,596.00000	2,725	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			72.00000	60	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,343.00000	3,477	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,443.00000	3,298	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			14.00000	16	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,659.00000	2,516	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			30.00000	34	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,173.00000	1,058	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			144.00000	176	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			242.00000	215	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,614.00000	1,732	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			91.00000	77	41.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,063.00000	3,195	41.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,099.00000	2,955	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			20.00000	23	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,316.00000	2,175	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			38.00000	43	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			317.00000	282	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,239.00000	1,350	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			195.00000	172	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,917.00000	2,040	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			120.00000	104	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,642.00000	2,772	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			68.00000	57	41.52	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 16/03/2009 Currency Future	16.75	Put			3,390.00000	3,525	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,001.00000	2,857	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			22.00000	25	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,219.00000	2,078	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			40.00000	45	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			113.00000	97	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,735.00000	2,865	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			63.00000	52	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,484.00000	3,620	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,050.00000	2,906	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			21.00000	24	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,268.00000	2,126	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			39.00000	44	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			190.00000	167	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,961.00000	2,085	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			117.00000	100	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,688.00000	2,818	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,345.00000	3,200	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	18	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,394.00000	3,249	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			16.00000	17	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,610.00000	2,468	35.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			31.00000	36	35.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			235.00000	208	37.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,657.00000	1,776	37.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			145.00000	127	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,367.00000	2,495	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,197.00000	3,053	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			19.00000	21	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,414.00000	2,272	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			36.00000	40	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			338.00000	301	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,159.00000	1,268	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			208.00000	183	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,829.00000	1,951	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			128.00000	111	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,550.00000	2,679	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			75.00000	62	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,296.00000	3,430	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			50.00000	41	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,722.00000	3,859	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,561.00000	2,419	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	37	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			63.00000	52	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,484.00000	3,620	41.52	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 16/03/2009 Currency Future	17.65	Call			30.00000	25	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,252.00000	4,392	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			32.00000	26	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,203.00000	4,344	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,805.00000	2,662	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	30	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,025.00000	1,884	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			46.00000	51	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			756.00000	673	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			378.00000	441	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			163.00000	143	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,185.00000	2,311	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			52.00000	43	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,674.00000	3,811	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,903.00000	2,759	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			24.00000	27	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,122.00000	1,980	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			43.00000	48	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			173.00000	152	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,095.00000	2,220	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			106.00000	91	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,828.00000	2,959	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,934.00000	3,788	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			5.00000	6	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,148.00000	3,004	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			19.00000	22	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,604.00000	1,469	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			75.00000	87	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			124.00000	107	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,596.00000	2,725	40.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.52020		13.67020		29.19	202,803.00	15	2,636.00
€ / R On 12/06/2009 Currency Future	13.65	Call			977.00000	910	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			957.00000	1,040	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,036.00000	966	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			866.00000	946	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			958.00000	892	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			987.00000	1,072	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			977.00000	910	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			957.00000	1,040	29.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			921.00000	858	29.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,051.00000	1,138	29.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			882.00000	821	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,111.00000	1,201	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			996.00000	928	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			926.00000	1,008	29.44	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	13.70	Call			958.00000	892	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			987.00000	1,072	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,117.00000	1,046	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			747.00000	825	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,290.00000	1,206	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			570.00000	636	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,016.00000	947	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			896.00000	976	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			860.00000	801	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,140.00000	1,231	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			840.00000	781	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,169.00000	1,261	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			799.00000	743	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,229.00000	1,323	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			603.00000	559	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,583.00000	1,689	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			587.00000	544	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,617.00000	1,724	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			705.00000	654	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,384.00000	1,484	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			780.00000	725	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,259.00000	1,354	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			903.00000	841	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,083.00000	1,171	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			996.00000	928	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			926.00000	1,008	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,016.00000	947	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			896.00000	976	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,056.00000	985	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			835.00000	915	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,117.00000	1,046	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			747.00000	825	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,097.00000	1,026	28.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			777.00000	856	28.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,076.00000	1,006	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			806.00000	885	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			921.00000	858	29.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,051.00000	1,138	29.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,076.00000	1,006	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			806.00000	885	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,183.00000	1,106	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			663.00000	736	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,139.00000	1,066	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			718.00000	795	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			799.00000	743	30.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.10	Put			1,229.00000	1,323	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			652.00000	605	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,482.00000	1,585	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			528.00000	488	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,758.00000	1,868	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			448.00000	413	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,977.00000	2,093	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			723.00000	671	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,353.00000	1,451	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			760.00000	706	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,290.00000	1,386	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,320.00000	1,234	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			550.00000	614	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,207.00000	1,128	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			637.00000	708	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,413.00000	1,323	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			492.00000	553	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,714.00000	1,612	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			344.00000	392	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,679.00000	1,578	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			359.00000	408	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,750.00000	1,647	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			330.00000	377	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,679.00000	1,578	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			359.00000	408	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,542.00000	1,447	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			422.00000	477	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,576.00000	1,479	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			406.00000	459	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,477.00000	1,384	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			456.00000	514	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,897.00000	1,788	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			276.00000	318	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,610.00000	1,512	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			390.00000	442	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,786.00000	1,681	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			316.00000	361	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,859.00000	1,752	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			289.00000	332	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,822.00000	1,717	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			302.00000	346	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,168.00000	2,052	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			198.00000	231	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,089.00000	1,974	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			219.00000	254	27.81	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	11.90	Call			2,011.00000	1,899	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			241.00000	279	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,934.00000	1,825	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			264.00000	305	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,644.00000	1,545	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			374.00000	425	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,129.00000	2,013	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			208.00000	243	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,050.00000	1,936	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			230.00000	266	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,972.00000	1,862	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			252.00000	291	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,542.00000	1,447	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			422.00000	477	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,859.00000	1,752	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			289.00000	332	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,509.00000	1,415	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			439.00000	495	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,444.00000	1,353	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			474.00000	533	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,897.00000	1,788	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			276.00000	318	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,822.00000	1,717	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			302.00000	346	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,350.00000	1,263	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			530.00000	593	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,209.00000	2,091	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			189.00000	221	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,050.00000	1,936	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			230.00000	266	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,477.00000	1,384	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			456.00000	514	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,231.00000	1,150	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			611.00000	680	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,350.00000	1,263	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			530.00000	593	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,509.00000	1,415	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			439.00000	495	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,381.00000	1,293	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			511.00000	573	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,714.00000	1,612	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			344.00000	392	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,644.00000	1,545	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			374.00000	425	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,381.00000	1,293	27.81	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	12.80	Put			511.00000	573	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,320.00000	1,234	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			550.00000	614	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,260.00000	1,178	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			590.00000	657	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,231.00000	1,150	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			611.00000	680	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			939.00000	875	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,019.00000	1,105	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,161.00000	1,086	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			691.00000	765	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			882.00000	821	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,111.00000	1,201	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			741.00000	689	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,321.00000	1,418	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			669.00000	621	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,449.00000	1,551	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			636.00000	589	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,515.00000	1,619	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			572.00000	530	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,652.00000	1,759	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			542.00000	502	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,722.00000	1,831	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			514.00000	475	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,793.00000	1,905	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			486.00000	450	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,866.00000	1,979	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			687.00000	637	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,417.00000	1,517	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			619.00000	574	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,549.00000	1,654	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			723.00000	671	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,353.00000	1,451	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			687.00000	637	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,417.00000	1,517	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			619.00000	574	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,549.00000	1,654	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			557.00000	515	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,687.00000	1,795	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			500.00000	462	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,830.00000	1,942	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			473.00000	437	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,903.00000	2,017	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			423.00000	391	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,053.00000	2,171	30.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.40	Call			400.00000	369	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,130.00000	2,249	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			378.00000	349	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,208.00000	2,328	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			357.00000	329	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,287.00000	2,409	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			557.00000	515	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,687.00000	1,795	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			528.00000	488	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,758.00000	1,868	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			423.00000	391	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,053.00000	2,171	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			819.00000	762	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,199.00000	1,292	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,207.00000	1,128	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			637.00000	708	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			819.00000	762	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,199.00000	1,292	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			780.00000	725	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,259.00000	1,354	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,183.00000	1,106	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			663.00000	736	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			760.00000	706	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,290.00000	1,386	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.73980		13.89160		28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,257.00000	1,197	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,265.00000	1,357	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,257.00000	1,197	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,265.00000	1,357	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,314.00000	1,251	28.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,172.00000	1,261	28.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,334.00000	1,269	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,142.00000	1,230	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,238.00000	1,179	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,297.00000	1,389	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,275.00000	1,214	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,234.00000	1,324	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,220.00000	1,162	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,329.00000	1,422	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,185.00000	1,129	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,394.00000	1,489	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,294.00000	1,232	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,203.00000	1,292	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,414.00000	1,348	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,022.00000	1,108	28.52	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	13.10	Call			1,603.00000	1,532	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			811.00000	893	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,143.00000	1,089	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,451.00000	1,549	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			896.00000	853	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,855.00000	1,964	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,294.00000	1,232	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,203.00000	1,292	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,185.00000	1,129	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,394.00000	1,489	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,102.00000	1,049	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,510.00000	1,610	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,062.00000	1,011	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,570.00000	1,672	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,023.00000	974	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,632.00000	1,735	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			986.00000	938	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,694.00000	1,799	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,375.00000	1,308	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,083.00000	1,168	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,102.00000	1,049	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,510.00000	1,610	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,062.00000	1,011	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,570.00000	1,672	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,547.00000	1,479	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			855.00000	939	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,492.00000	1,427	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			901.00000	987	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,452.00000	1,390	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			960.00000	1,050	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,839.00000	1,760	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			648.00000	720	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,778.00000	1,701	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			687.00000	761	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,718.00000	1,643	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			727.00000	804	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,660.00000	1,587	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			768.00000	847	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,492.00000	1,427	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			901.00000	987	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,375.00000	1,308	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,083.00000	1,168	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,433.00000	1,369	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			991.00000	1,079	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,394.00000	1,328	28.61	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	13.55	Put			1,052.00000	1,138	28.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,354.00000	1,289	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,112.00000	1,199	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,202.00000	1,145	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,361.00000	1,456	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,164.00000	1,109	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,422.00000	1,519	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,122.00000	1,069	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,481.00000	1,579	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,452.00000	1,390	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			960.00000	1,050	28.33	0.00	0	0.00
ALBI On 05/02/2009 Index Future			294.33900		292.67000		0.00	0.00	0	605.00
ALBI On 07/05/2009 Index Future			301.90700		300.18500		0.00	0.00	0	1.00
ALBI On 06/08/2009 Index Future			309.12900		307.43300		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.61300		124.40800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.80000		127.58600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.96100		130.73700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			296.21600		294.80350		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			303.79200		302.33250		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			311.30450		309.80150		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			335.40000		335.66100		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			345.24900		345.51800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.22600		9.25300		34.41	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.51400		8.51300		34.41	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.68100		7.69700		34.41	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.31900		8.31000		34.41	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.47800		8.49100		34.41	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.28600		8.30500		34.41	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.20300		8.22400		34.41	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.07900		11.14200		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 05/02/2009 jFra			10.99200		11.06000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.98400		9.04300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.61000		7.62600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.15300		7.21100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.08300		8.12200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.66600		7.69200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.52200		7.53100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.11300		8.11400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.94900		7.94500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.90500		7.89500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.13400		8.15500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.02100		8.04100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.97600		7.99400		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50200		11.50100		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.33400		11.34400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.21500		11.25500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.28700		11.31700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.05000		11.08000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.74500		10.76900		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			284.20600		282.16400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			291.47500		289.37000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			298.68200		296.51900		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.79100		6.78600		3.00	49,837,574.08	434	7,458.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,791.00000	4,784	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			5.89800		5.89400		2.80	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,293.00000	4,287	2.85	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	2	2.85	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.63800		4.63600		2.07	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,324.00000	5,322	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	3	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,573.00000	5,571	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	2	2.10	0.00	0	0.00
R153 On 05/11/2009 Bond Future			2.76700		2.76700		1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3,086.00000	3,086	1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			4.00000	4	1.35	0.00	0	0.00

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			7.43600	7.52100		12.40	20,497,605.00	150	16,453.00
R157 On 05/02/2009 Bond Future	8.25	Call		4,402.00000	4,890	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put		56.00000	25	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call		7,221.00000	7,738	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		3.00000	1	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		14,034.00000	14,553	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		10,006.00000	10,525	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call		11,368.00000	11,888	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		0.00000	0	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.28000	7.37000		12.40	0.00	0	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call		3,086.00000	3,332	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		3,801.00000	3,511	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		1,426.00000	1,567	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		6,727.00000	6,332	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		9,862.00000	10,320	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		632.00000	554	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.19100	7.28800		12.35	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		11,952.00000	12,406	12.95	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,281.00000	1,176	12.95	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.13700	7.24000		12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		6,382.00000	6,698	12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		4,950.00000	4,694	12.30	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.93100	8.06800		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call		11,991.00000	13,496	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		10.00000	2	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.84500	7.98600		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		6,651.00000	7,475	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		6,498.00000	5,759	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		1,305.00000	1,556	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		19,345.00000	18,033	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		13,005.00000	14,188	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,581.00000	2,202	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.79700	7.94300		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		15,870.00000	17,012	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,055.00000	4,582	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.76600	7.91600		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		9,672.00000	10,467	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,330.00000	13,474	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		17,927.00000	19,063	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		6,900.00000	6,386	27.05	0.00	0	5,000.00

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			11.19500		11.19900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			316.00000	297	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			339.00000	320	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.47100		11.60400		0.41	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			26.00000	35	0.41	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			205.00000	174	0.41	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.57100		7.64500		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,368.00000	7,725	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			7.37700		7.45500		11.89	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,379.00000	8,701	12.13	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			376.00000	331	12.13	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.25100		7.33600		12.31	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,228.00000	9,542	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			976.00000	903	12.56	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.15100		7.24200		11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			5,029.00000	5,248	11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,908.00000	3,728	11.62	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.90700		7.98300		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			7,479.00000	7,951	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			7.77600		7.85600		16.72	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			7,889.00000	8,267	17.06	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,173.00000	1,059	17.06	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.69900		7.78200		16.98	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			10,344.00000	10,720	17.33	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,960.00000	1,834	17.33	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.64800		7.73600		17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			5,586.00000	5,837	17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,993.00000	6,722	17.04	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.89800		7.98400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,083.00000	8,665	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			7.78100		7.87100		18.26	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			8,516.00000	8,981	18.63	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,313.00000	1,173	18.63	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.71400		7.80900		19.39	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			11,176.00000	11,649	19.79	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,206.00000	2,049	19.79	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.66800		7.76600		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
R204 On 05/11/2009 Bond Future	7.50	Call			6,109.00000	6,417	18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,859.00000	7,527	18.81	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.64000		7.69200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,029.00000	6,239	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			7.42700		7.48400		10.50	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,138.00000	6,322	10.71	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			448.00000	410	10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.28700		7.35000		10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,599.00000	7,788	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			802.00000	755	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.17100		7.23900		9.90	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,085.00000	4,215	9.99	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,157.00000	3,045	9.99	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.98000		8.09600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			7,514.00000	8,316	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			7.87700		7.99800		20.29	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,162.00000	8,786	20.86	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,615.00000	1,406	20.86	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.82000		7.94600		21.61	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			10,939.00000	11,570	22.22	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,611.00000	2,384	22.22	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.78000		7.91100		21.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,936.00000	6,351	20.89	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,741.00000	8,274	20.89	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.07700		8.20600		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			3,716.00000	4,629	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.98300		8.11300		22.38	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			6,720.00000	7,340	22.83	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,393.00000	2,095	22.83	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.94400		8.07300		23.05	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			10,690.00000	11,339	23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,962.00000	2,707	23.70	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.97200		8.10300		23.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			6,329.00000	6,766	23.27	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,794.00000	8,327	23.27	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.61300		7.77000		0.00	15,870,861.66	183	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			10,664.00000	12,208	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
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			7.54100		7.70100		32.04	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			12,903.00000	14,210	33.46	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,582.00000	1,298	33.46	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.49800		7.66200		33.50	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			13,893.00000	15,086	34.71	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,181.00000	3,733	34.71	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.46900		7.63700		34.41	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			8,556.00000	9,401	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,518.00000	11,678	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			7,529.00000	8,307	34.13	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,208.00000	13,301	34.13	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			292.42300		291.01600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			299.90300		298.44800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			307.31900		305.82100		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.67070		6.71530		26.98	53,398,953.50	8,005	8,174.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			272.00000	249	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			256.00000	278	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			253.00000	231	27.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			287.00000	310	27.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			292.00000	268	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			226.00000	247	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			272.00000	249	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			256.00000	278	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			220.00000	200	29.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			354.00000	380	29.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			236.00000	215	28.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			320.00000	344	28.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			192.00000	175	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			427.00000	454	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			205.00000	187	29.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			390.00000	416	29.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			192.00000	175	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			427.00000	454	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			236.00000	215	28.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			320.00000	344	28.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			313.00000	288	26.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			198.00000	217	26.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			292.00000	268	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			226.00000	247	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			180.00000	164	30.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			464.00000	493	30.67	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	7.05	Call			168.00000	153	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			503.00000	533	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			313.00000	288	26.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			198.00000	217	26.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			363.00000	334	25.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			148.00000	163	25.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			205.00000	187	29.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			390.00000	416	29.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			48.00000	43	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			983.00000	1,022	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			34.00000	30	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,119.00000	1,159	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			68.00000	60	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			852.00000	890	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			103.00000	93	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			688.00000	722	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			139.00000	126	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			574.00000	606	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			153.00000	139	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			538.00000	569	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			392.00000	361	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			127.00000	140	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			456.00000	422	24.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			91.00000	102	24.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			529.00000	492	23.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			64.00000	72	23.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			337.00000	309	25.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			172.00000	189	25.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			492.00000	456	24.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			77.00000	86	24.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			337.00000	309	25.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			172.00000	189	25.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			423.00000	391	24.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			108.00000	120	24.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			392.00000	361	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			127.00000	140	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			168.00000	153	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			503.00000	533	31.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			569.00000	531	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			54.00000	60	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			423.00000	391	24.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			108.00000	120	24.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			139.00000	126	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			574.00000	606	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			126.00000	114	31.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.20	Put			611.00000	644	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			103.00000	93	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			688.00000	722	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			84.00000	75	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			769.00000	804	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			114.00000	103	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			649.00000	682	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			93.00000	84	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			728.00000	763	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			652.00000	613	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			37.00000	42	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			569.00000	531	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			54.00000	60	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			831.00000	789	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			16.00000	18	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			740.00000	699	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			25.00000	28	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			785.00000	744	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			20.00000	23	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			696.00000	655	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			31.00000	35	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			610.00000	571	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			45.00000	51	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			610.00000	571	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			45.00000	51	23.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			126.00000	114	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			611.00000	644	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			84.00000	75	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			769.00000	804	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			75.00000	67	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			810.00000	847	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			61.00000	54	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			895.00000	933	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			54.00000	48	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			939.00000	977	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			43.00000	38	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,028.00000	1,067	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			27.00000	23	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,211.00000	1,253	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			27.00000	23	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,211.00000	1,253	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			21.00000	18	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,305.00000	1,347	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			16.00000	14	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,401.00000	1,443	31.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.20	Call			12.00000	11	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,497.00000	1,540	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			38.00000	34	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,073.00000	1,113	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			30.00000	26	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,165.00000	1,206	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			24.00000	20	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,258.00000	1,300	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			18.00000	16	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,353.00000	1,395	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			153.00000	139	31.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			538.00000	569	31.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.76750		6.81610		26.79	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			454.00000	429	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			438.00000	462	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			436.00000	412	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			470.00000	494	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			473.00000	448	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			407.00000	430	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			402.00000	380	27.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			536.00000	562	27.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			402.00000	380	27.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			536.00000	562	27.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			419.00000	395	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			502.00000	528	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			436.00000	412	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			470.00000	494	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			372.00000	351	28.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			606.00000	633	28.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			386.00000	365	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			570.00000	597	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			419.00000	395	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			502.00000	528	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			454.00000	429	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			438.00000	462	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			492.00000	466	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			376.00000	399	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			358.00000	338	28.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			642.00000	670	28.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			344.00000	325	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			678.00000	707	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			372.00000	351	28.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			606.00000	633	28.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			492.00000	466	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			376.00000	399	26.44	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	6.60	Call			534.00000	505	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			317.00000	338	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			344.00000	325	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			678.00000	707	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			166.00000	155	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,150.00000	1,188	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			148.00000	137	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,231.00000	1,270	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			210.00000	197	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			994.00000	1,029	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			263.00000	247	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			847.00000	880	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			310.00000	292	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			744.00000	774	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			327.00000	308	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			711.00000	740	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			556.00000	526	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			290.00000	309	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			606.00000	574	24.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			240.00000	256	24.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			633.00000	600	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			217.00000	233	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			512.00000	486	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			346.00000	368	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			633.00000	600	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			217.00000	233	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			512.00000	486	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			346.00000	368	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			580.00000	550	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			264.00000	282	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			696.00000	661	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			180.00000	193	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			327.00000	308	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			711.00000	740	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			294.00000	276	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			777.00000	809	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			263.00000	247	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			847.00000	880	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			235.00000	221	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			919.00000	953	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			278.00000	261	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			812.00000	844	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			249.00000	234	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			883.00000	916	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			766.00000	729	24.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.20	Put			149.00000	161	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			916.00000	876	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			100.00000	109	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			839.00000	801	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			123.00000	133	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			766.00000	729	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			149.00000	161	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			696.00000	661	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			180.00000	193	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			877.00000	838	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			111.00000	120	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			802.00000	764	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			136.00000	147	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			730.00000	694	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			164.00000	177	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			662.00000	628	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			196.00000	211	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			802.00000	764	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			136.00000	147	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			222.00000	209	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			956.00000	991	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			198.00000	186	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,032.00000	1,068	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			294.00000	276	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			777.00000	809	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			187.00000	175	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,071.00000	1,107	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			187.00000	175	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,071.00000	1,107	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			166.00000	155	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,150.00000	1,188	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			148.00000	137	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,231.00000	1,270	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			131.00000	121	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,314.00000	1,354	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			115.00000	107	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,399.00000	1,440	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			102.00000	94	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,486.00000	1,527	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			89.00000	83	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,573.00000	1,615	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			102.00000	94	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,486.00000	1,527	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			222.00000	209	29.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			956.00000	991	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Call			606.00000	574	24.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			240.00000	256	24.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			556.00000	526	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			290.00000	309	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.85620		6.90450		26.86	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			591.00000	566	27.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			586.00000	610	27.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			573.00000	549	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			619.00000	643	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			610.00000	584	26.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			555.00000	577	26.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			540.00000	517	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			685.00000	710	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			556.00000	532	27.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			652.00000	676	27.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			573.00000	549	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			619.00000	643	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			540.00000	517	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			685.00000	710	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			509.00000	487	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			755.00000	781	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			524.00000	502	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			720.00000	745	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			524.00000	502	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			720.00000	745	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			649.00000	622	26.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			494.00000	516	26.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			751.00000	720	24.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			346.00000	364	24.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			706.00000	678	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			402.00000	422	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			667.00000	640	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			462.00000	483	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			629.00000	602	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			524.00000	546	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			495.00000	473	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			790.00000	817	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			462.00000	442	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			858.00000	886	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			775.00000	744	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			320.00000	337	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			727.00000	698	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			373.00000	392	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			686.00000	658	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			431.00000	452	25.78	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	7.15	Call		509.00000	487	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		755.00000	781	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		481.00000	460	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		826.00000	854	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		836.00000	804	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		282.00000	298	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		775.00000	744	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		320.00000	337	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		686.00000	658	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		431.00000	452	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		629.00000	602	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		524.00000	546	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		462.00000	442	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		858.00000	886	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		428.00000	409	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		923.00000	952	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		667.00000	640	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		462.00000	483	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		591.00000	566	27.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		586.00000	610	27.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		495.00000	473	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		790.00000	817	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		428.00000	409	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		923.00000	952	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		395.00000	377	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		990.00000	1,021	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		445.00000	425	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		890.00000	919	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		411.00000	392	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		956.00000	986	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		379.00000	362	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,025.00000	1,056	28.68	0.00	0	0.00

Total for Derivatives:							206,621,562.94	15,423	421,149.00
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Grand Total:							206,621,562.94	15,423	421,149.00
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