

Daily MTM Report

Daily summary for 02/02/2009

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			17.87500		17.92500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.84500		6.88000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.45000		7.42000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.91000		7.84000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.05300		11.08900			0.00	0	0.00
R201 On 21/12/2014 Bond			7.56000		7.53000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.89000		7.86500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.91500		7.88500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.65000		7.62500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.02000		7.99000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.11900		8.08500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.62000	7.54500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.37570		10.27290		31.07	99,409,581.70	9,581	178,209.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			447.00000	487	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			424.00000	361	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			510.00000	557	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			337.00000	281	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			533.00000	585	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			310.00000	259	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			48.00000	55	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,075.00000	1,979	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			644.00000	706	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			221.00000	180	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			466.00000	509	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			394.00000	333	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			466.00000	509	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			394.00000	333	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			373.00000	406	31.36	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			550.00000	480	31.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			427.00000	465	30.50	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			454.00000	390	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			357.00000	388	31.66	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			584.00000	512	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			254.00000	273	34.15	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			881.00000	797	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			707.00000	773	27.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			184.00000	147	27.98	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			216.00000	231	35.39	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,043.00000	955	35.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			487.00000	532	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			364.00000	307	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			327.00000	354	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			654.00000	579	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			408.00000	444	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			485.00000	419	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			487.00000	532	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			364.00000	307	29.51	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	11.00	Call			234.00000	251	34.77	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			961.00000	875	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			614.00000	674	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			241.00000	198	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			644.00000	706	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			221.00000	180	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			809.00000	881	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			136.00000	105	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			882.00000	961	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			109.00000	85	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			845.00000	920	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			122.00000	95	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			809.00000	881	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			136.00000	105	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			774.00000	844	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			151.00000	118	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			559.00000	613	28.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			286.00000	238	28.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			390.00000	424	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			517.00000	449	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			408.00000	444	30.78	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			485.00000	419	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			390.00000	424	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			517.00000	449	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			327.00000	354	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			654.00000	579	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			341.00000	371	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			619.00000	545	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			300.00000	325	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			727.00000	649	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			533.00000	585	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			310.00000	259	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			265.00000	285	33.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			842.00000	759	33.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			244.00000	262	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			921.00000	836	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			313.00000	339	32.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			690.00000	613	32.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			288.00000	311	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			765.00000	685	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			427.00000	465	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			454.00000	390	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			155.00000	175	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,282.00000	1,199	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			146.00000	165	36.63	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	11.45	Put			1,323.00000	1,239	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			121.00000	137	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,449.00000	1,362	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,374.00000	2,476	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			1.00000	0	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,043.00000	1,130	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			70.00000	54	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			740.00000	808	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			167.00000	132	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			961.00000	1,044	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			88.00000	68	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,129.00000	1,218	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			56.00000	42	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,540.00000	1,637	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			17.00000	12	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,492.00000	1,589	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			19.00000	14	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,683.00000	1,783	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			11.00000	7	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,683.00000	1,783	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			11.00000	7	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,732.00000	1,832	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			9.00000	6	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,878.00000	1,979	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			5.00000	3	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,829.00000	1,930	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	4	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,781.00000	1,881	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			8.00000	5	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,977.00000	2,078	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			4.00000	2	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,732.00000	1,832	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			9.00000	6	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,224.00000	2,327	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,125.00000	2,227	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	1	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,026.00000	2,128	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			3.00000	2	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,927.00000	2,029	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	3	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,635.00000	1,734	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			12.00000	8	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,445.00000	1,542	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			23.00000	16	27.45	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	8.35	Call			1,927.00000	2,029	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	3	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,829.00000	1,930	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	4	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,445.00000	1,542	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			23.00000	16	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,353.00000	1,447	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			30.00000	21	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,274.00000	2,376	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	1	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,175.00000	2,277	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,075.00000	2,177	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			3.00000	2	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,587.00000	1,686	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			14.00000	10	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,175.00000	2,277	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,075.00000	2,177	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			3.00000	2	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,587.00000	1,686	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			14.00000	10	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,492.00000	1,589	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			19.00000	14	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,399.00000	1,494	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			26.00000	19	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,224.00000	2,327	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,125.00000	2,227	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	1	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,635.00000	1,734	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			12.00000	8	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,977.00000	2,078	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			4.00000	2	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,307.00000	1,400	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			34.00000	25	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,217.00000	1,308	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			44.00000	32	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,129.00000	1,218	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			56.00000	42	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,217.00000	1,308	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			44.00000	32	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			961.00000	1,044	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			88.00000	68	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			740.00000	808	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Put			167.00000	132	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,399.00000	1,494	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			26.00000	19	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,043.00000	1,130	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			70.00000	54	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			675.00000	739	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			202.00000	163	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			675.00000	739	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			202.00000	163	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			614.00000	674	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			241.00000	198	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,002.00000	1,086	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			79.00000	61	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			920.00000	1,002	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			97.00000	76	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			585.00000	643	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			262.00000	217	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			341.00000	371	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			619.00000	545	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			313.00000	339	32.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			690.00000	613	32.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			225.00000	240	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,002.00000	915	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			208.00000	221	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,085.00000	996	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			276.00000	297	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			803.00000	722	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			254.00000	273	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			881.00000	797	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			276.00000	297	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			803.00000	722	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			196.00000	213	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,123.00000	1,037	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			175.00000	196	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,202.00000	1,121	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			175.00000	196	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,202.00000	1,121	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			137.00000	155	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,365.00000	1,279	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			107.00000	121	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,534.00000	1,446	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			94.00000	107	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,621.00000	1,531	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			83.00000	94	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,710.00000	1,618	36.63	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	12.00	Call			72.00000	82	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,799.00000	1,707	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			225.00000	240	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,002.00000	915	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			208.00000	221	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,085.00000	996	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			185.00000	204	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,162.00000	1,079	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			165.00000	185	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,242.00000	1,160	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			129.00000	146	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,406.00000	1,320	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			114.00000	129	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,491.00000	1,403	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			100.00000	114	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,578.00000	1,488	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			88.00000	100	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,665.00000	1,575	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			94.00000	107	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,621.00000	1,531	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			510.00000	557	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			337.00000	281	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			216.00000	231	35.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,043.00000	955	35.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			265.00000	285	33.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			842.00000	759	33.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			585.00000	643	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			262.00000	217	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			845.00000	920	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			122.00000	95	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,086.00000	1,173	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			63.00000	48	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			920.00000	1,002	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			97.00000	76	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,172.00000	1,263	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			50.00000	37	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,002.00000	1,086	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			79.00000	61	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			774.00000	844	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			151.00000	118	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.56910		10.46940		30.66	11,943,083.00	1,130	5,182.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			765.00000	815	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			745.00000	696	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			843.00000	898	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			624.00000	579	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.20	Call			863.00000	920	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			594.00000	551	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			803.00000	856	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			684.00000	637	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			784.00000	836	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			714.00000	667	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			691.00000	738	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			872.00000	819	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			691.00000	738	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			872.00000	819	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			823.00000	876	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			654.00000	607	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			727.00000	775	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			808.00000	756	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			907.00000	966	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			537.00000	497	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			955.00000	1,015	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			486.00000	446	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,091.00000	1,171	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			371.00000	352	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,123.00000	1,204	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			353.00000	335	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,059.00000	1,139	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			390.00000	370	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,032.00000	1,107	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			413.00000	388	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			931.00000	990	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			511.00000	471	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			931.00000	990	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			511.00000	471	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			885.00000	943	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			565.00000	524	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			803.00000	856	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			684.00000	637	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			709.00000	756	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			839.00000	787	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			709.00000	756	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			839.00000	787	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			745.00000	795	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			776.00000	726	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			727.00000	775	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			808.00000	756	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			642.00000	685	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			973.00000	916	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			675.00000	720	30.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.70	Put			905.00000	851	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			604.00000	653	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,034.00000	984	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			549.00000	604	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,129.00000	1,085	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			514.00000	567	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,195.00000	1,148	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			623.00000	669	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,003.00000	950	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			642.00000	685	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			973.00000	916	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			585.00000	638	31.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,065.00000	1,018	31.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			784.00000	836	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			714.00000	667	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			451.00000	500	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,332.00000	1,281	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			368.00000	412	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,549.00000	1,492	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			356.00000	398	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,586.00000	1,529	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			320.00000	360	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,701.00000	1,641	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			498.00000	550	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,229.00000	1,181	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			623.00000	669	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,003.00000	950	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			980.00000	1,045	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			461.00000	426	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,256.00000	1,341	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			287.00000	272	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,006.00000	1,076	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			436.00000	407	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,188.00000	1,272	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			319.00000	303	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,059.00000	1,139	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			390.00000	370	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,327.00000	1,413	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			257.00000	244	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,669.00000	1,761	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			149.00000	142	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,669.00000	1,761	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			149.00000	142	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,792.00000	1,885	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			122.00000	116	28.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,833.00000	1,927	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			114.00000	108	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,876.00000	1,970	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			106.00000	101	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,961.00000	2,056	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			92.00000	87	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,918.00000	2,013	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			99.00000	94	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,092.00000	2,189	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			73.00000	69	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,918.00000	2,013	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			99.00000	94	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,750.00000	1,843	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			131.00000	124	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,272.00000	2,369	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			53.00000	50	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,182.00000	2,278	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			62.00000	59	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,005.00000	2,100	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			85.00000	81	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,589.00000	1,680	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			170.00000	161	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,512.00000	1,601	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			192.00000	182	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,227.00000	2,324	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			57.00000	55	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,137.00000	2,233	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			68.00000	64	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,048.00000	2,144	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			79.00000	75	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,709.00000	1,802	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			140.00000	133	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,629.00000	1,720	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			159.00000	151	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,550.00000	1,641	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			181.00000	171	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,457.00000	2,555	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			37.00000	36	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,364.00000	2,462	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			45.00000	42	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,005.00000	2,100	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			85.00000	81	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,092.00000	2,189	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			73.00000	69	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,318.00000	2,415	28.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.20	Put			49.00000	46	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,137.00000	2,233	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			68.00000	64	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,709.00000	1,802	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			140.00000	133	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,961.00000	2,056	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			92.00000	87	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,876.00000	1,970	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			106.00000	101	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,792.00000	1,885	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			122.00000	116	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,550.00000	1,641	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			181.00000	171	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,474.00000	1,563	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			204.00000	194	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,399.00000	1,487	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			230.00000	218	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,474.00000	1,563	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			204.00000	194	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,123.00000	1,204	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			353.00000	335	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,188.00000	1,272	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			319.00000	303	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,399.00000	1,487	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			230.00000	218	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			907.00000	966	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			537.00000	497	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,327.00000	1,413	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			257.00000	244	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,006.00000	1,076	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			436.00000	407	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,222.00000	1,306	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			303.00000	287	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,155.00000	1,238	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			336.00000	319	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			885.00000	943	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			565.00000	524	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			658.00000	702	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			939.00000	883	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			514.00000	567	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,195.00000	1,148	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			482.00000	533	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,263.00000	1,214	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			823.00000	876	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			654.00000	607	29.58	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 12/06/2009 Currency Future	11.00	Call			567.00000	622	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,097.00000	1,053	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			531.00000	585	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,162.00000	1,116	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			604.00000	653	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,034.00000	984	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			531.00000	585	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,162.00000	1,116	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			466.00000	516	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,297.00000	1,247	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			436.00000	484	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,367.00000	1,315	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			408.00000	454	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,438.00000	1,385	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			381.00000	425	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,512.00000	1,456	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			422.00000	469	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,402.00000	1,350	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			394.00000	439	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,475.00000	1,420	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			343.00000	385	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,624.00000	1,566	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			298.00000	336	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,779.00000	1,717	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			278.00000	314	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,858.00000	1,795	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			258.00000	293	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,939.00000	1,874	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			240.00000	273	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,021.00000	1,954	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			332.00000	372	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,662.00000	1,603	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			309.00000	348	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,740.00000	1,679	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			288.00000	325	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,818.00000	1,756	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			268.00000	303	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,898.00000	1,834	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			394.00000	439	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,475.00000	1,420	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			278.00000	314	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,858.00000	1,795	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			863.00000	920	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			594.00000	551	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			466.00000	516	31.99	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			1,297.00000	1,247	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			436.00000	484	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,367.00000	1,315	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			549.00000	604	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,129.00000	1,085	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			451.00000	500	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,332.00000	1,281	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			980.00000	1,045	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			461.00000	426	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,155.00000	1,238	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			336.00000	319	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,032.00000	1,107	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			413.00000	388	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,363.00000	1,450	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			243.00000	231	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,291.00000	1,377	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			272.00000	258	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,222.00000	1,306	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			303.00000	287	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.74190		10.64780		30.08	75,193.30	7	61.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			989.00000	1,046	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			991.00000	954	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,067.00000	1,126	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			869.00000	834	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,087.00000	1,147	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			839.00000	805	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,027.00000	1,086	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			929.00000	894	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,008.00000	1,066	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			960.00000	924	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			918.00000	971	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,120.00000	1,079	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,008.00000	1,066	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			960.00000	924	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			918.00000	971	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,120.00000	1,079	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,047.00000	1,107	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			899.00000	865	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			952.00000	1,008	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,055.00000	1,016	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,027.00000	1,086	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			929.00000	894	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,124.00000	1,187	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			776.00000	745	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,164.00000	1,228	28.56	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 14/09/2009 Currency Future	10.20	Put			717.00000	687	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,281.00000	1,359	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			583.00000	568	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,340.00000	1,420	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			542.00000	528	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,310.00000	1,389	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			563.00000	547	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,252.00000	1,330	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			604.00000	588	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			756.00000	811	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,408.00000	1,369	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,370.00000	1,450	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			522.00000	509	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,310.00000	1,389	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			563.00000	547	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,207.00000	1,272	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			659.00000	631	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,495.00000	1,578	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			448.00000	436	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,432.00000	1,513	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			484.00000	471	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,370.00000	1,450	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			522.00000	509	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,124.00000	1,187	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			776.00000	745	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,087.00000	1,147	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			839.00000	805	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,528.00000	1,611	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			430.00000	419	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,463.00000	1,545	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			466.00000	453	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,401.00000	1,482	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			503.00000	490	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,229.00000	1,301	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			632.00000	609	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,186.00000	1,250	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			688.00000	658	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,144.00000	1,207	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			746.00000	715	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,105.00000	1,166	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			807.00000	774	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,561.00000	1,644	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			413.00000	402	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,432.00000	1,513	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			484.00000	471	28.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,164.00000	1,228	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			717.00000	687	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,207.00000	1,272	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			659.00000	631	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			970.00000	1,027	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,023.00000	985	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			935.00000	989	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,087.00000	1,047	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			901.00000	954	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,153.00000	1,112	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			869.00000	920	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,221.00000	1,178	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,186.00000	1,250	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			688.00000	658	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,105.00000	1,166	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			807.00000	774	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			885.00000	937	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,187.00000	1,145	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			849.00000	904	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,251.00000	1,212	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			811.00000	868	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,313.00000	1,276	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			935.00000	989	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,087.00000	1,047	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			849.00000	904	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,251.00000	1,212	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			774.00000	829	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,376.00000	1,337	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.88030		10.79190		30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,178.00000	1,233	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,187.00000	1,153	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,248.00000	1,308	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,056.00000	1,028	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,266.00000	1,327	29.17	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,024.00000	997	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,212.00000	1,270	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,121.00000	1,089	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,195.00000	1,251	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,153.00000	1,121	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,109.00000	1,162	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,317.00000	1,282	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,230.00000	1,289	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,088.00000	1,058	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,178.00000	1,233	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,187.00000	1,153	29.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,143.00000	1,198	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,251.00000	1,218	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,304.00000	1,368	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			962.00000	938	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,364.00000	1,432	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			872.00000	851	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,473.00000	1,543	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			731.00000	712	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,497.00000	1,566	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			705.00000	686	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,450.00000	1,519	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			758.00000	739	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,450.00000	1,519	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			758.00000	739	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,344.00000	1,410	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			902.00000	880	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,285.00000	1,347	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			993.00000	967	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			770.00000	806	32.84	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,278.00000	2,226	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			645.00000	674	34.19	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,853.00000	2,794	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,545.00000	1,615	27.44	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			653.00000	634	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,060.00000	1,112	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,418.00000	1,381	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,076.00000	1,128	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,384.00000	1,348	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,014.00000	1,064	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,522.00000	1,483	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,045.00000	1,095	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,453.00000	1,415	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			770.00000	806	32.84	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,278.00000	2,226	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			931.00000	976	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,739.00000	1,695	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			957.00000	1,004	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,666.00000	1,624	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,324.00000	1,389	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			932.00000	908	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			834.00000	873	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,042.00000	1,993	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			751.00000	786	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,359.00000	2,305	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			678.00000	709	33.82	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 14/12/2009 Currency Future	12.80	Put			2,686.00000	2,629	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			615.00000	642	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,023.00000	2,962	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			857.00000	898	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,965.00000	1,917	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			695.00000	728	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,603.00000	2,548	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			630.00000	658	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,938.00000	2,878	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,482.00000	2,564	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			190.00000	184	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,024.00000	2,101	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			332.00000	320	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,647.00000	1,718	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			555.00000	538	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			812.00000	850	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,120.00000	2,070	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			601.00000	627	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,109.00000	3,046	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,564.00000	2,646	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			172.00000	166	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,094.00000	2,174	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			302.00000	294	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,702.00000	1,777	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			510.00000	497	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,406.00000	1,475	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			814.00000	794	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			985.00000	1,033	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,593.00000	1,553	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			713.00000	746	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,521.00000	2,466	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,244.00000	2,326	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			252.00000	246	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,824.00000	1,901	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			432.00000	421	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			880.00000	923	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,888.00000	1,842	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			561.00000	584	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,369.00000	3,304	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,168.00000	2,249	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			276.00000	269	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,760.00000	1,838	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			468.00000	458	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			732.00000	766	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,440.00000	2,385	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Call			630.00000	658	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,938.00000	2,878	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			549.00000	571	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,457.00000	3,390	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,322.00000	2,404	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			230.00000	224	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,889.00000	1,966	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			397.00000	385	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			905.00000	949	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,813.00000	1,768	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			661.00000	692	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,770.00000	2,711	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			574.00000	598	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,282.00000	3,217	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,401.00000	2,483	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			209.00000	203	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,955.00000	2,032	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			364.00000	352	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,595.00000	1,665	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			603.00000	585	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			790.00000	828	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,199.00000	2,148	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			678.00000	709	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,686.00000	2,629	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			587.00000	612	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,195.00000	3,132	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,283.00000	2,365	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			241.00000	234	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,856.00000	1,933	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			414.00000	403	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,521.00000	1,590	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			679.00000	660	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			892.00000	935	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,851.00000	1,805	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			760.00000	796	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,318.00000	2,266	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			653.00000	683	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,811.00000	2,753	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			567.00000	591	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,325.00000	3,260	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,731.00000	2,814	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			139.00000	134	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,244.00000	2,326	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			252.00000	246	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			880.00000	923	31.83	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 14/12/2009 Currency Future	11.80	Put			1,888.00000	1,842	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,817.00000	2,900	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			125.00000	120	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,889.00000	1,966	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			397.00000	385	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,860.00000	2,944	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			118.00000	113	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,361.00000	2,443	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			220.00000	213	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,922.00000	1,999	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			380.00000	368	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,570.00000	1,640	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			628.00000	609	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,092.00000	1,145	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,350.00000	1,315	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			918.00000	962	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,776.00000	1,732	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			780.00000	817	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,238.00000	2,187	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			670.00000	700	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,728.00000	2,670	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,991.00000	3,075	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			99.00000	95	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,024.00000	2,101	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			332.00000	320	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			812.00000	850	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,120.00000	2,070	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,947.00000	3,031	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			105.00000	101	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,441.00000	2,523	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			199.00000	193	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,990.00000	2,066	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			348.00000	336	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,621.00000	1,691	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			579.00000	561	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,126.00000	1,180	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,284.00000	1,250	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			944.00000	990	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,702.00000	1,659	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			801.00000	839	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,159.00000	2,109	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			608.00000	634	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,066.00000	3,004	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,169.00000	3,255	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			77.00000	74	25.93	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			2,647.00000	2,729	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			155.00000	149	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,014.00000	1,064	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,522.00000	1,483	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,215.00000	3,300	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			73.00000	70	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,689.00000	2,772	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			147.00000	141	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,206.00000	2,287	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			264.00000	257	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,792.00000	1,869	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			450.00000	439	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,029.00000	1,079	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,487.00000	1,449	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			868.00000	910	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,926.00000	1,880	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,260.00000	3,346	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			68.00000	65	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,903.00000	2,987	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			111.00000	107	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,955.00000	2,032	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			364.00000	352	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,605.00000	2,688	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			163.00000	157	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,130.00000	2,212	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			288.00000	281	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,729.00000	1,807	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			488.00000	477	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,428.00000	1,497	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			786.00000	767	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,000.00000	1,048	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,558.00000	1,518	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			845.00000	885	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,003.00000	1,955	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			723.00000	756	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,481.00000	2,426	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			543.00000	564	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,501.00000	3,434	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,168.00000	2,249	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			276.00000	269	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			857.00000	898	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,965.00000	1,917	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			516.00000	546	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,624.00000	3,565	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			533.00000	558	35.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,542.00000	3,478	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,206.00000	2,287	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			264.00000	257	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			868.00000	910	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,926.00000	1,880	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			741.00000	776	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,399.00000	2,345	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			555.00000	577	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,413.00000	3,347	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			498.00000	527	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,706.00000	3,647	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,774.00000	2,857	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			132.00000	127	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.44440		11.36150		30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,453.00000	1,502	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,441.00000	1,408	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,524.00000	1,578	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,313.00000	1,283	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,507.00000	1,558	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,345.00000	1,314	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,165.00000	1,203	32.08	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,103.00000	2,058	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,101.00000	2,172	27.18	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			589.00000	577	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,453.00000	1,502	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,441.00000	1,408	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,435.00000	1,484	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,474.00000	1,440	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,352.00000	1,398	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,641.00000	1,604	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,418.00000	1,466	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,507.00000	1,472	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,401.00000	1,449	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,540.00000	1,504	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,321.00000	1,365	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,709.00000	1,671	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,385.00000	1,432	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,573.00000	1,537	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,368.00000	1,415	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,607.00000	1,570	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,489.00000	1,539	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,377.00000	1,345	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,578.00000	1,635	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,217.00000	1,191	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,616.00000	1,674	29.58	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 15/03/2010 Currency Future	10.90	Put			1,154.00000	1,129	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,597.00000	1,654	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,185.00000	1,160	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,560.00000	1,616	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,248.00000	1,222	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,471.00000	1,521	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,409.00000	1,376	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,802.00000	1,866	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			891.00000	872	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,422.00000	1,470	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,500.00000	1,465	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,156.00000	2,229	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			545.00000	534	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,047.00000	2,117	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			635.00000	622	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,994.00000	2,063	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			683.00000	669	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,944.00000	2,012	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			732.00000	717	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,895.00000	1,962	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			784.00000	767	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,848.00000	1,913	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			836.00000	819	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,102.00000	1,138	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,291.00000	2,244	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,304.00000	2,379	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			442.00000	434	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,542.00000	1,597	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,280.00000	1,253	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,368.00000	1,415	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,607.00000	1,570	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			873.00000	899	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,212.00000	3,154	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,409.00000	2,478	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			398.00000	384	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,635.00000	1,694	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,124.00000	1,099	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			898.00000	925	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,087.00000	3,031	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,482.00000	2,551	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			370.00000	357	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,675.00000	1,735	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,063.00000	1,040	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,635.00000	1,694	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,124.00000	1,099	29.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.45	Call			916.00000	943	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,004.00000	2,949	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,518.00000	2,588	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			357.00000	344	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,695.00000	1,756	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,034.00000	1,011	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,655.00000	1,714	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,093.00000	1,070	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,542.00000	1,597	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,280.00000	1,253	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			925.00000	953	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,963.00000	2,908	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,592.00000	2,663	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			331.00000	319	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,737.00000	1,799	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			975.00000	954	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			943.00000	972	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,882.00000	2,828	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,290.00000	1,334	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,779.00000	1,739	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			830.00000	846	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,418.00000	3,352	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,185.00000	2,258	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			523.00000	513	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,337.00000	1,382	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,675.00000	1,637	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,306.00000	1,349	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,744.00000	1,705	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			841.00000	858	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,380.00000	3,313	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,047.00000	2,117	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			635.00000	622	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,290.00000	1,334	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,779.00000	1,739	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,261.00000	1,303	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,849.00000	1,808	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,232.00000	1,273	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,921.00000	1,879	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			785.00000	800	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,574.00000	3,506	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,128.00000	2,200	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			567.00000	556	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,471.00000	1,521	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,409.00000	1,376	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,306.00000	1,349	31.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,744.00000	1,705	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,276.00000	1,318	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,814.00000	1,774	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		819.00000	834	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,457.00000	3,390	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,243.00000	2,317	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		482.00000	473	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		857.00000	882	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,296.00000	3,237	34.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.66260	14.71990		29.24	73,313.00	5	13,958.00
£ / R On 16/03/2009 Currency Future	14.70	Call		604.00000	562	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		584.00000	600	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		733.00000	688	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		413.00000	425	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		784.00000	745	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		364.00000	382	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		784.00000	745	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		364.00000	382	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		840.00000	805	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		320.00000	342	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		930.00000	900	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		260.00000	288	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		869.00000	836	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		299.00000	323	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		665.00000	622	28.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		495.00000	509	28.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		547.00000	508	29.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		677.00000	696	29.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		472.00000	445	30.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		802.00000	833	30.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		530.00000	491	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		710.00000	729	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		452.00000	431	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		832.00000	868	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		565.00000	525	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		645.00000	663	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		433.00000	417	31.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		863.00000	905	31.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		492.00000	460	30.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		772.00000	797	30.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		709.00000	665	28.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		439.00000	452	28.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call		1,029.00000	1,002	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put		209.00000	240	27.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.85	Call			1,063.00000	1,037	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			193.00000	225	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			899.00000	868	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			279.00000	305	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			665.00000	622	28.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			495.00000	509	28.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			644.00000	602	28.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			524.00000	539	28.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			513.00000	475	30.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			743.00000	763	30.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			380.00000	379	32.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			960.00000	1,017	32.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			276.00000	293	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,206.00000	1,281	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			227.00000	245	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,357.00000	1,432	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			289.00000	307	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,169.00000	1,244	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			364.00000	367	32.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			994.00000	1,055	32.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			348.00000	356	32.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,028.00000	1,094	32.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			364.00000	367	32.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			994.00000	1,055	32.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			317.00000	335	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,097.00000	1,172	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			380.00000	379	32.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			960.00000	1,017	32.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			303.00000	320	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,133.00000	1,208	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			186.00000	203	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,516.00000	1,590	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			263.00000	281	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,243.00000	1,318	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			289.00000	307	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,169.00000	1,244	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			238.00000	256	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,319.00000	1,394	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			159.00000	175	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,639.00000	1,713	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			167.00000	184	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,597.00000	1,672	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			216.00000	234	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,396.00000	1,471	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			186.00000	203	32.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.05	Put			1,516.00000	1,590	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			143.00000	159	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,723.00000	1,796	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			128.00000	144	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,808.00000	1,881	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			128.00000	144	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,808.00000	1,881	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			205.00000	223	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,436.00000	1,510	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			115.00000	130	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,895.00000	1,967	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			77.00000	90	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,207.00000	2,277	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			87.00000	100	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,117.00000	2,187	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			51.00000	61	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,531.00000	2,599	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			35.00000	43	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,815.00000	2,881	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			17.00000	22	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,347.00000	3,410	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			7.00000	10	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,937.00000	3,998	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			6.00000	8	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,086.00000	4,146	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			9.00000	13	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,789.00000	3,850	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			19.00000	25	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,249.00000	3,313	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			10.00000	13	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,740.00000	3,801	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			69.00000	81	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,299.00000	2,368	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			176.00000	193	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,556.00000	1,631	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			103.00000	117	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,983.00000	2,055	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			195.00000	213	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,475.00000	1,550	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			348.00000	356	32.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,028.00000	1,094	32.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			415.00000	404	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			895.00000	942	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			332.00000	345	32.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,062.00000	1,133	32.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.80	Call			565.00000	525	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			645.00000	663	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			530.00000	491	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			710.00000	729	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			623.00000	582	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			553.00000	569	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			584.00000	544	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			614.00000	631	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			397.00000	391	31.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			927.00000	979	31.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			238.00000	256	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,319.00000	1,394	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			216.00000	234	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,396.00000	1,471	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			472.00000	445	30.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			802.00000	833	30.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			433.00000	417	31.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			863.00000	905	31.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			303.00000	320	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,133.00000	1,208	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			250.00000	268	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,280.00000	1,356	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			227.00000	245	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,357.00000	1,432	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			276.00000	293	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,206.00000	1,281	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			159.00000	175	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,639.00000	1,713	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			143.00000	159	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,723.00000	1,796	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			92.00000	106	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,072.00000	2,143	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			195.00000	213	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,475.00000	1,550	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			176.00000	193	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,556.00000	1,631	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			103.00000	117	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,983.00000	2,055	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			82.00000	95	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,162.00000	2,232	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			151.00000	167	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,681.00000	1,754	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			135.00000	151	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,765.00000	1,839	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			121.00000	137	32.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.45	Put		1,851.00000	1,924	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		109.00000	123	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,939.00000	2,011	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call		97.00000	111	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put		2,027.00000	2,099	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		216.00000	234	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,396.00000	1,471	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call		61.00000	72	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put		2,391.00000	2,460	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call		54.00000	65	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put		2,484.00000	2,552	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call		48.00000	58	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put		2,578.00000	2,645	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call		42.00000	52	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put		2,672.00000	2,739	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		15.00000	20	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		3,445.00000	3,507	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call		13.00000	17	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put		3,543.00000	3,605	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		11.00000	15	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		3,641.00000	3,703	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		8.00000	12	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		3,838.00000	3,899	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		7.00000	10	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		3,937.00000	3,998	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call		6.00000	9	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put		4,036.00000	4,096	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call		5.00000	8	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put		4,136.00000	4,195	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call		33.00000	41	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put		2,863.00000	2,928	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call		29.00000	36	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put		2,959.00000	3,024	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call		25.00000	32	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put		3,055.00000	3,120	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call		22.00000	29	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put		3,152.00000	3,216	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call		29.00000	36	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put		2,959.00000	3,024	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call		22.00000	29	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put		3,152.00000	3,216	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		15.00000	20	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		3,445.00000	3,507	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		11.00000	15	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		3,641.00000	3,703	32.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.10	Call			16.00000	21	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,396.00000	3,458	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			14.00000	18	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,494.00000	3,556	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			12.00000	16	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,592.00000	3,654	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			10.00000	14	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,690.00000	3,752	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			8.00000	11	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,888.00000	3,948	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			7.00000	10	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,987.00000	4,047	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			5.00000	7	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,185.00000	4,245	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			10.00000	13	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,740.00000	3,801	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			5.00000	8	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,136.00000	4,195	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	7	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,235.00000	4,294	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	6	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,334.00000	4,393	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			3.00000	5	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,434.00000	4,493	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			3.00000	5	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,533.00000	4,592	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			8.00000	12	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,838.00000	3,899	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	7	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,235.00000	4,294	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	6	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,334.00000	4,393	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			31.00000	39	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,911.00000	2,976	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			27.00000	34	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,007.00000	3,072	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			24.00000	30	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,104.00000	3,168	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			21.00000	27	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,201.00000	3,264	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			18.00000	24	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,298.00000	3,361	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			57.00000	68	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,437.00000	2,506	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			45.00000	55	32.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.30	Put			2,625.00000	2,692	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			40.00000	49	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,720.00000	2,786	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			82.00000	95	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,162.00000	2,232	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			73.00000	85	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,253.00000	2,323	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			65.00000	76	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,345.00000	2,414	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			57.00000	68	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,437.00000	2,506	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			31.00000	39	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,911.00000	2,976	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			135.00000	151	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,765.00000	1,839	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			77.00000	90	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,207.00000	2,277	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			73.00000	85	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,253.00000	2,323	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			250.00000	268	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,280.00000	1,356	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			227.00000	245	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,357.00000	1,432	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			109.00000	123	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,939.00000	2,011	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			452.00000	431	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			832.00000	868	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			167.00000	184	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,597.00000	1,672	32.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			547.00000	508	29.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			677.00000	696	29.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			623.00000	582	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			553.00000	569	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			811.00000	775	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			341.00000	362	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			758.00000	716	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			388.00000	403	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			687.00000	643	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			467.00000	480	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,176.00000	1,147	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			156.00000	184	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,100.00000	1,073	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			180.00000	211	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			962.00000	934	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			242.00000	271	27.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.50	Call		1,336.00000	1,302	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		116.00000	139	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,255.00000	1,223	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		135.00000	161	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		1,100.00000	1,073	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		180.00000	211	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,377.00000	1,342	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		107.00000	129	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,295.00000	1,262	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		125.00000	149	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		1,215.00000	1,185	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		145.00000	172	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		1,138.00000	1,110	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		168.00000	197	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		995.00000	968	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		225.00000	255	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		930.00000	900	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		260.00000	288	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		644.00000	602	28.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		524.00000	539	28.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		758.00000	716	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		388.00000	403	27.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.93670	14.99860		29.06	0.00	0	244.00
£ / R On 12/06/2009 Currency Future	15.00	Call		1,041.00000	1,003	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,043.00000	1,066	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		1,177.00000	1,138	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		828.00000	852	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,219.00000	1,184	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		770.00000	798	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,198.00000	1,158	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		799.00000	821	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,241.00000	1,211	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		743.00000	774	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,311.00000	1,294	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		662.00000	707	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,264.00000	1,238	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		715.00000	751	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		1,118.00000	1,080	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		919.00000	944	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		1,004.00000	967	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,106.00000	1,130	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		901.00000	884	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,252.00000	1,297	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		986.00000	950	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,137.00000	1,163	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.35	Call			901.00000	884	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,252.00000	1,297	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,022.00000	985	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,074.00000	1,098	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			860.00000	853	30.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,311.00000	1,367	30.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			943.00000	916	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,194.00000	1,229	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,138.00000	1,100	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			889.00000	913	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,414.00000	1,409	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			565.00000	623	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,387.00000	1,380	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			589.00000	643	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,441.00000	1,439	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			543.00000	603	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,098.00000	1,061	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			949.00000	974	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			964.00000	933	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,166.00000	1,196	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			821.00000	824	30.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,372.00000	1,437	30.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			694.00000	713	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,596.00000	1,677	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			614.00000	634	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,765.00000	1,847	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			711.00000	730	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,563.00000	1,643	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			783.00000	796	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,434.00000	1,509	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			765.00000	782	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,466.00000	1,546	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			802.00000	810	30.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,403.00000	1,473	30.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			747.00000	765	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,498.00000	1,578	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			802.00000	810	30.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,403.00000	1,473	30.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			555.00000	576	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,907.00000	1,989	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			661.00000	681	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,663.00000	1,744	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			629.00000	649	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,731.00000	1,812	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			514.00000	535	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.50	Put			2,016.00000	2,098	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			599.00000	619	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,800.00000	1,882	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			541.00000	562	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,943.00000	2,025	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			488.00000	509	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,090.00000	2,172	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			463.00000	484	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,165.00000	2,248	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			451.00000	472	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,203.00000	2,286	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			528.00000	548	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,979.00000	2,061	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			584.00000	604	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,835.00000	1,917	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			440.00000	461	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,241.00000	2,324	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			364.00000	385	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,516.00000	2,598	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			385.00000	405	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,436.00000	2,519	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			300.00000	320	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,802.00000	2,884	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			254.00000	273	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,055.00000	3,136	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			179.00000	196	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,580.00000	3,659	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			124.00000	139	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,126.00000	4,202	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			113.00000	127	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,265.00000	4,340	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			140.00000	156	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,942.00000	4,019	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			184.00000	201	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,535.00000	3,614	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			195.00000	213	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,447.00000	3,526	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			145.00000	160	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,896.00000	3,974	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			345.00000	365	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,596.00000	2,679	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			569.00000	590	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,871.00000	1,953	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			729.00000	747	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,530.00000	1,611	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Call			1,079.00000	1,041	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			980.00000	1,004	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,004.00000	967	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,106.00000	1,130	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			921.00000	900	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,223.00000	1,263	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			880.00000	868	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,281.00000	1,332	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			840.00000	838	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,342.00000	1,402	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,118.00000	1,080	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			919.00000	944	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,079.00000	1,041	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			980.00000	1,004	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			921.00000	900	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,223.00000	1,263	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			880.00000	868	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,281.00000	1,332	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,022.00000	985	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,074.00000	1,098	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			986.00000	950	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,137.00000	1,163	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			821.00000	824	30.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,372.00000	1,437	30.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			729.00000	747	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,530.00000	1,611	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			694.00000	713	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,596.00000	1,677	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,060.00000	1,022	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,011.00000	1,035	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			783.00000	796	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,434.00000	1,509	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			599.00000	619	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,800.00000	1,882	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			694.00000	713	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,596.00000	1,677	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			629.00000	649	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,731.00000	1,812	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			678.00000	697	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,629.00000	1,710	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			645.00000	665	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,697.00000	1,778	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			541.00000	562	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,943.00000	2,025	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			661.00000	681	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.00	Put			1,663.00000	1,744	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			569.00000	590	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,871.00000	1,953	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			488.00000	509	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,090.00000	2,172	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			440.00000	461	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,241.00000	2,324	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			463.00000	484	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,165.00000	2,248	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			417.00000	438	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,318.00000	2,401	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			395.00000	416	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,397.00000	2,479	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			417.00000	438	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,318.00000	2,401	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			374.00000	395	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,476.00000	2,558	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			501.00000	522	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,053.00000	2,135	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			476.00000	497	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,127.00000	2,210	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			428.00000	449	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,280.00000	2,362	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			406.00000	427	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,357.00000	2,440	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			614.00000	634	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,765.00000	1,847	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			555.00000	576	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,907.00000	1,989	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			428.00000	449	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,280.00000	2,362	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			327.00000	347	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,678.00000	2,760	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			309.00000	329	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,760.00000	2,842	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			292.00000	312	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,844.00000	2,925	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			276.00000	296	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,928.00000	3,009	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			173.00000	190	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,625.00000	3,703	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			163.00000	180	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,715.00000	3,793	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			154.00000	170	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,805.00000	3,883	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.85	Call			136.00000	151	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,988.00000	4,065	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			128.00000	143	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,080.00000	4,156	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			120.00000	135	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,172.00000	4,248	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			246.00000	265	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,098.00000	3,179	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			233.00000	251	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,184.00000	3,265	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			220.00000	238	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,271.00000	3,351	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			207.00000	225	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,359.00000	3,438	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			233.00000	251	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,184.00000	3,265	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			207.00000	225	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,359.00000	3,438	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			173.00000	190	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,625.00000	3,703	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			154.00000	170	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,805.00000	3,883	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			168.00000	185	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,670.00000	3,748	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			159.00000	175	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,760.00000	3,838	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			149.00000	165	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,851.00000	3,928	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			132.00000	147	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,033.00000	4,110	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			117.00000	131	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,218.00000	4,294	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			110.00000	123	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,311.00000	4,387	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			136.00000	151	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,988.00000	4,065	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			120.00000	135	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,172.00000	4,248	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			106.00000	120	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,358.00000	4,433	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			100.00000	113	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,451.00000	4,526	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			94.00000	106	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,545.00000	4,620	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			88.00000	100	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.55	Put			4,639.00000	4,713	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			132.00000	147	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,033.00000	4,110	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			103.00000	116	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,404.00000	4,480	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			97.00000	110	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,498.00000	4,573	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			318.00000	338	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,719.00000	2,801	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			284.00000	304	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,885.00000	2,967	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			268.00000	288	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,970.00000	3,051	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			239.00000	258	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,141.00000	3,221	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			226.00000	244	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,227.00000	3,308	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			213.00000	231	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,315.00000	3,395	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			201.00000	219	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,403.00000	3,482	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			374.00000	395	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,476.00000	2,558	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			355.00000	375	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,556.00000	2,638	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			336.00000	356	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,637.00000	2,719	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			318.00000	338	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,719.00000	2,801	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			239.00000	258	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,141.00000	3,221	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			476.00000	497	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,127.00000	2,210	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			364.00000	385	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,516.00000	2,598	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			385.00000	405	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,436.00000	2,519	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			327.00000	347	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,678.00000	2,760	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			292.00000	312	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,844.00000	2,925	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			528.00000	548	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,979.00000	2,061	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			711.00000	730	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,563.00000	1,643	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.40	Call			1,287.00000	1,266	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			689.00000	729	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,198.00000	1,158	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			799.00000	821	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,157.00000	1,119	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			859.00000	882	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,219.00000	1,184	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			770.00000	798	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,533.00000	1,532	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			485.00000	545	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,469.00000	1,470	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			521.00000	583	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,361.00000	1,351	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			612.00000	664	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,666.00000	1,661	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			417.00000	474	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,599.00000	1,595	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			450.00000	509	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,469.00000	1,470	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			521.00000	583	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,700.00000	1,694	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			402.00000	457	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,632.00000	1,628	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			434.00000	491	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,566.00000	1,563	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			467.00000	527	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,501.00000	1,501	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			502.00000	564	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,336.00000	1,322	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			637.00000	685	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,566.00000	1,563	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			467.00000	527	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,287.00000	1,266	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			689.00000	729	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,098.00000	1,061	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			949.00000	974	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,414.00000	1,409	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			565.00000	623	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,177.00000	1,138	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			828.00000	852	28.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.18720		15.25730		28.72	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,375.00000	1,336	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,368.00000	1,399	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,510.00000	1,471	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,153.00000	1,184	28.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.80	Call			1,547.00000	1,509	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,090.00000	1,122	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,529.00000	1,490	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,121.00000	1,153	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,586.00000	1,560	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,029.00000	1,073	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,626.00000	1,612	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			969.00000	1,025	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,452.00000	1,411	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,245.00000	1,274	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,339.00000	1,301	28.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,431.00000	1,463	28.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,235.00000	1,217	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,578.00000	1,630	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,299.00000	1,266	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,492.00000	1,529	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,215.00000	1,201	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,607.00000	1,664	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,339.00000	1,301	28.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,431.00000	1,463	28.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,194.00000	1,186	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,637.00000	1,699	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,278.00000	1,250	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,520.00000	1,563	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,472.00000	1,431	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,215.00000	1,244	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,715.00000	1,720	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			857.00000	933	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,692.00000	1,693	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			884.00000	955	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,738.00000	1,748	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			831.00000	911	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,432.00000	1,392	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,275.00000	1,305	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,154.00000	1,156	29.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,697.00000	1,768	29.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,606.00000	1,586	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			999.00000	1,049	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,566.00000	1,534	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,059.00000	1,097	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,529.00000	1,490	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,121.00000	1,153	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,491.00000	1,451	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,184.00000	1,214	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,413.00000	1,373	28.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.15	Put			1,306.00000	1,336	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,547.00000	1,509	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,090.00000	1,122	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,394.00000	1,354	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,337.00000	1,367	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,357.00000	1,318	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,399.00000	1,431	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,321.00000	1,283	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,464.00000	1,496	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,821.00000	1,833	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			764.00000	846	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,762.00000	1,776	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			805.00000	889	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,669.00000	1,665	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			912.00000	978	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,943.00000	1,951	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			685.00000	764	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,881.00000	1,892	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			724.00000	805	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,762.00000	1,776	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			805.00000	889	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,974.00000	1,982	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			667.00000	745	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,912.00000	1,921	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			704.00000	784	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,851.00000	1,862	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			744.00000	825	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,791.00000	1,805	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			784.00000	867	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,648.00000	1,639	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			940.00000	1,001	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,357.00000	1,318	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,399.00000	1,431	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,115.00000	1,126	30.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,758.00000	1,839	30.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,321.00000	1,283	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,464.00000	1,496	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,154.00000	1,156	29.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,697.00000	1,768	29.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,115.00000	1,126	30.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,758.00000	1,839	30.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			1,077.00000	1,089	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,820.00000	1,902	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			1,041.00000	1,053	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,883.00000	1,966	30.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.05	Call			1,452.00000	1,411	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,245.00000	1,274	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,256.00000	1,233	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,549.00000	1,596	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,174.00000	1,171	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,667.00000	1,733	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,256.00000	1,233	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,549.00000	1,596	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			1,135.00000	1,141	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,727.00000	1,804	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			1,096.00000	1,108	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,789.00000	1,870	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			1,059.00000	1,071	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,852.00000	1,934	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,715.00000	1,720	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			857.00000	933	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,510.00000	1,471	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,153.00000	1,184	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.26000		13.21920		29.96	0.00	0	5,894.00
€ / R On 16/03/2009 Currency Future	13.20	Call			556.00000	560	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			537.00000	500	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			518.00000	518	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			598.00000	558	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			465.00000	465	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			696.00000	655	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			482.00000	482	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			663.00000	622	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			536.00000	539	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			567.00000	529	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			434.00000	432	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			765.00000	722	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			405.00000	402	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			836.00000	792	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			500.00000	500	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			630.00000	590	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			449.00000	448	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			730.00000	688	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			622.00000	628	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			453.00000	418	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			805.00000	817	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			285.00000	257	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			518.00000	518	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			598.00000	558	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			378.00000	375	32.17	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 16/03/2009 Currency Future	13.75	Put			909.00000	865	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			365.00000	362	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			946.00000	902	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			353.00000	349	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			984.00000	939	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			245.00000	237	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,426.00000	1,377	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			237.00000	228	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,468.00000	1,418	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			289.00000	284	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,219.00000	1,174	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			341.00000	338	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,022.00000	978	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			419.00000	417	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			800.00000	757	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			419.00000	417	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			800.00000	757	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			599.00000	605	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			480.00000	445	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			405.00000	402	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			836.00000	792	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			695.00000	704	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			376.00000	344	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			670.00000	678	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			401.00000	368	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			289.00000	284	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,219.00000	1,174	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			222.00000	213	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,553.00000	1,503	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			179.00000	167	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,859.00000	1,807	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			309.00000	305	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,140.00000	1,095	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			319.00000	315	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,100.00000	1,055	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,158.00000	1,181	27.56	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			139.00000	121	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			721.00000	731	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			352.00000	321	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			928.00000	944	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			209.00000	184	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,240.00000	1,265	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			121.00000	105	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,240.00000	1,265	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			121.00000	105	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Call			1,282.00000	1,307	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			113.00000	97	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,199.00000	1,223	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			130.00000	113	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,038.00000	1,060	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			169.00000	150	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,077.00000	1,100	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			158.00000	140	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			961.00000	982	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			192.00000	172	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,411.00000	1,437	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			92.00000	77	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,117.00000	1,140	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			148.00000	130	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,325.00000	1,350	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			106.00000	90	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,777.00000	1,808	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			57.00000	48	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,681.00000	1,712	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			62.00000	52	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,588.00000	1,616	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			69.00000	56	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,499.00000	1,526	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	66	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,077.00000	1,100	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			158.00000	140	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,729.00000	1,760	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			59.00000	50	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,633.00000	1,664	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			64.00000	54	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,543.00000	1,571	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			74.00000	61	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,455.00000	1,481	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			85.00000	71	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,368.00000	1,393	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			99.00000	83	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,282.00000	1,307	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			113.00000	97	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,499.00000	1,526	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	66	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			999.00000	1,021	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			180.00000	161	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,199.00000	1,223	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			130.00000	113	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			896.00000	911	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Put			227.00000	201	27.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			834.00000	847	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			265.00000	237	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			896.00000	911	27.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			227.00000	201	27.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			834.00000	847	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			265.00000	237	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			776.00000	787	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			307.00000	277	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			864.00000	878	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			245.00000	218	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,633.00000	1,664	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			64.00000	54	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,455.00000	1,481	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			85.00000	71	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,038.00000	1,060	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			169.00000	150	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			864.00000	878	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			245.00000	218	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			748.00000	758	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			329.00000	298	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			353.00000	349	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			984.00000	939	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			299.00000	294	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,179.00000	1,134	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			646.00000	652	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			426.00000	392	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			748.00000	758	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			329.00000	298	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			391.00000	388	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			872.00000	828	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			261.00000	254	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,342.00000	1,294	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			434.00000	432	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			765.00000	722	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,825.00000	1,856	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			55.00000	46	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			167.00000	153	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,948.00000	1,893	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			113.00000	91	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,494.00000	2,431	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			72.00000	52	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,053.00000	2,992	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			43.00000	28	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,623.00000	3,568	38.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			721.00000	731	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			352.00000	321	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			209.00000	198	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,640.00000	1,588	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			142.00000	123	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,172.00000	2,113	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			94.00000	72	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,725.00000	2,662	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			60.00000	41	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,290.00000	3,231	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			106.00000	83	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,587.00000	2,523	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			57.00000	39	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,338.00000	3,279	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			26.00000	16	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,107.00000	4,056	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			11.00000	6	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,892.00000	4,846	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,921.00000	1,952	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			52.00000	42	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			133.00000	113	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,264.00000	2,203	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			75.00000	54	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,006.00000	2,944	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			37.00000	24	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,768.00000	3,714	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			16.00000	9	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,547.00000	4,499	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,309.00000	2,341	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			40.00000	31	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			173.00000	160	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,903.00000	1,850	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			102.00000	79	38.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,633.00000	2,569	38.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			54.00000	37	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,385.00000	3,327	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			25.00000	15	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,156.00000	4,105	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,649.00000	2,670	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			30.00000	10	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,873.00000	1,904	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			54.00000	44	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			215.00000	205	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,596.00000	1,545	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			129.00000	108	37.63	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	15.40	Put			2,309.00000	2,248	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			35.00000	22	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,816.00000	3,762	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,089.00000	3,111	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			20.00000	1	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,333.00000	3,360	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			14.00000	0	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,552.00000	2,575	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			33.00000	15	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			202.00000	191	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,683.00000	1,631	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			121.00000	99	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,402.00000	2,339	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			67.00000	47	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,148.00000	3,087	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,431.00000	3,460	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			11.00000	0	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,649.00000	2,670	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			30.00000	10	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			215.00000	205	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,596.00000	1,545	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,382.00000	3,410	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			12.00000	0	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,601.00000	2,623	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			31.00000	13	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			125.00000	104	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,355.00000	2,294	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			69.00000	49	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,100.00000	3,039	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,528.00000	3,560	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			9.00000	0	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,747.00000	2,767	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			27.00000	7	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,969.00000	2,001	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			50.00000	41	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			230.00000	220	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,510.00000	1,460	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			137.00000	118	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,218.00000	2,158	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			78.00000	57	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,959.00000	2,897	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,138.00000	3,161	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			19.00000	1	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,358.00000	2,390	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			39.00000	30	35.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.10	Call			299.00000	294	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,179.00000	1,134	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,040.00000	3,061	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			21.00000	1	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,261.00000	2,292	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			41.00000	32	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			279.00000	274	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,260.00000	1,214	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			98.00000	76	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,679.00000	2,616	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			52.00000	35	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,433.00000	3,375	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,942.00000	2,962	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			23.00000	2	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,163.00000	2,195	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			44.00000	35	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			261.00000	254	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,342.00000	1,294	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			156.00000	140	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,037.00000	1,980	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			91.00000	69	38.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,772.00000	2,709	38.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			47.00000	31	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,528.00000	3,471	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,236.00000	3,260	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			17.00000	0	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,455.00000	2,482	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			36.00000	22	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			999.00000	1,021	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			180.00000	161	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			190.00000	178	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,771.00000	1,718	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			62.00000	43	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,243.00000	3,183	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,893.00000	2,913	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			24.00000	3	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,115.00000	2,146	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			45.00000	36	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			253.00000	245	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,384.00000	1,335	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			151.00000	134	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,082.00000	2,024	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			87.00000	66	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,818.00000	2,756	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			45.00000	30	38.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.75	Put			3,576.00000	3,520	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,795.00000	2,815	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			26.00000	5	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,018.00000	2,049	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			49.00000	39	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			81.00000	60	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,912.00000	2,850	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			41.00000	26	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,671.00000	3,616	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,844.00000	2,864	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			25.00000	4	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,066.00000	2,098	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			47.00000	38	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			146.00000	129	37.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,127.00000	2,069	37.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			84.00000	63	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,865.00000	2,803	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,138.00000	3,161	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			19.00000	1	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,187.00000	3,211	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			18.00000	1	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,407.00000	2,436	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			38.00000	26	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			185.00000	172	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,815.00000	1,762	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			110.00000	87	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,541.00000	2,477	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,991.00000	3,012	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			22.00000	2	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,212.00000	2,244	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			43.00000	34	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			270.00000	264	34.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,301.00000	1,254	34.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			162.00000	147	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,992.00000	1,937	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			94.00000	72	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,725.00000	2,662	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			49.00000	33	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,480.00000	3,423	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			32.00000	20	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,913.00000	3,860	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,358.00000	2,390	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			39.00000	30	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			41.00000	26	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,671.00000	3,616	38.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.65	Call			18.00000	11	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,449.00000	4,401	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			19.00000	11	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,400.00000	4,351	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,601.00000	2,623	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			31.00000	13	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,825.00000	1,856	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			55.00000	46	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			622.00000	628	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			453.00000	418	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			125.00000	104	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,355.00000	2,294	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			33.00000	21	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,864.00000	3,811	38.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,698.00000	2,718	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			29.00000	8	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,921.00000	1,952	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			52.00000	42	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			133.00000	113	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,264.00000	2,203	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			75.00000	54	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,006.00000	2,944	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,725.00000	3,760	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	0	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,942.00000	2,962	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			23.00000	2	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,411.00000	1,437	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			92.00000	77	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			91.00000	69	38.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,772.00000	2,709	38.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.50500		13.46420		29.01	0.00	0	2,636.00
€ / R On 12/06/2009 Currency Future	13.45	Call			963.00000	953	28.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			948.00000	898	28.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			943.00000	934	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			979.00000	929	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			889.00000	878	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,074.00000	1,023	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			871.00000	860	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,107.00000	1,055	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			889.00000	878	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,074.00000	1,023	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			838.00000	827	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,174.00000	1,122	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			802.00000	794	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,237.00000	1,189	30.05	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	13.60	Call			906.00000	896	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,042.00000	991	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			871.00000	860	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,107.00000	1,055	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,022.00000	1,013	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			858.00000	808	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,179.00000	1,179	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			664.00000	624	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			925.00000	915	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,010.00000	960	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			782.00000	774	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,268.00000	1,219	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			763.00000	755	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,299.00000	1,250	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			726.00000	717	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,361.00000	1,312	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			545.00000	535	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,731.00000	1,680	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			531.00000	520	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,767.00000	1,715	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			638.00000	629	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,524.00000	1,474	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			707.00000	699	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,393.00000	1,344	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			822.00000	810	29.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,207.00000	1,155	29.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			906.00000	896	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,042.00000	991	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			925.00000	915	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,010.00000	960	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,022.00000	1,013	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			858.00000	808	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,002.00000	993	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			888.00000	838	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			982.00000	973	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			918.00000	868	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			838.00000	827	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,174.00000	1,122	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			982.00000	973	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			918.00000	868	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,081.00000	1,074	27.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			767.00000	719	27.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,042.00000	1,033	28.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			827.00000	778	28.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			726.00000	717	30.05	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			1,361.00000	1,312	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			590.00000	580	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,626.00000	1,575	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			476.00000	466	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,912.00000	1,861	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			403.00000	392	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,139.00000	2,087	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			655.00000	646	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,491.00000	1,441	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			690.00000	681	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,425.00000	1,376	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,207.00000	1,207	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			643.00000	602	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,102.00000	1,096	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			738.00000	691	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,294.00000	1,296	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			579.00000	541	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,578.00000	1,586	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			414.00000	381	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,545.00000	1,552	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			431.00000	397	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,612.00000	1,621	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			398.00000	366	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,545.00000	1,552	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			431.00000	397	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,416.00000	1,420	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			501.00000	465	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,447.00000	1,453	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			483.00000	448	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,354.00000	1,357	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			540.00000	502	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,751.00000	1,763	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			337.00000	308	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,479.00000	1,485	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			465.00000	430	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,646.00000	1,656	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			382.00000	351	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,716.00000	1,727	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			352.00000	322	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,681.00000	1,691	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			367.00000	336	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,011.00000	2,027	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			247.00000	222	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,935.00000	1,950	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			271.00000	245	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.90	Call			1,860.00000	1,874	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			296.00000	269	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,787.00000	1,799	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			323.00000	294	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,512.00000	1,519	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			448.00000	414	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,973.00000	1,988	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			259.00000	233	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,897.00000	1,911	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			283.00000	256	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,824.00000	1,836	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			309.00000	281	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,416.00000	1,420	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			501.00000	465	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,716.00000	1,727	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			352.00000	322	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,384.00000	1,389	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			520.00000	484	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,323.00000	1,326	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			559.00000	521	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,751.00000	1,763	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			337.00000	308	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,681.00000	1,691	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			367.00000	336	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,235.00000	1,236	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			621.00000	581	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,050.00000	2,067	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			236.00000	212	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,897.00000	1,911	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			283.00000	256	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,354.00000	1,357	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			540.00000	502	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,124.00000	1,123	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			710.00000	668	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,235.00000	1,236	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			621.00000	581	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,384.00000	1,389	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			520.00000	484	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,264.00000	1,266	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			600.00000	561	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,578.00000	1,586	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			414.00000	381	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,512.00000	1,519	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			448.00000	414	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,264.00000	1,266	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.80	Put			600.00000	561	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,207.00000	1,207	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			643.00000	602	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,151.00000	1,151	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			687.00000	646	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,124.00000	1,123	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			710.00000	668	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			854.00000	843	29.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,140.00000	1,088	29.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,061.00000	1,053	28.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			797.00000	748	28.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			802.00000	794	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,237.00000	1,189	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			672.00000	663	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,458.00000	1,408	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			606.00000	596	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,592.00000	1,541	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			575.00000	565	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,661.00000	1,610	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			517.00000	506	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,803.00000	1,751	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			490.00000	479	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,875.00000	1,824	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			463.00000	453	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,949.00000	1,898	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			439.00000	428	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,024.00000	1,973	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			622.00000	612	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,558.00000	1,507	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			560.00000	550	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,696.00000	1,645	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			655.00000	646	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,491.00000	1,441	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			622.00000	612	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,558.00000	1,507	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			560.00000	550	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,696.00000	1,645	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			503.00000	492	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,839.00000	1,787	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			451.00000	440	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,987.00000	1,935	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			427.00000	416	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,062.00000	2,011	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			381.00000	370	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,217.00000	2,165	30.05	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			360.00000	349	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,296.00000	2,244	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			340.00000	329	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,376.00000	2,324	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			321.00000	310	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,457.00000	2,405	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			503.00000	492	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,839.00000	1,787	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			476.00000	466	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,912.00000	1,861	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			381.00000	370	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,217.00000	2,165	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			744.00000	736	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,330.00000	1,281	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,102.00000	1,096	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			738.00000	691	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			744.00000	736	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,330.00000	1,281	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			707.00000	699	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,393.00000	1,344	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,081.00000	1,074	27.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			767.00000	719	27.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			690.00000	681	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,425.00000	1,376	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.72610		13.69070		28.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,252.00000	1,235	28.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,261.00000	1,209	28.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,271.00000	1,254	28.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,230.00000	1,178	28.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,233.00000	1,217	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,293.00000	1,240	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,180.00000	1,163	28.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,389.00000	1,337	28.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,180.00000	1,163	28.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,389.00000	1,337	28.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,163.00000	1,145	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,422.00000	1,369	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,197.00000	1,180	28.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,357.00000	1,304	28.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,146.00000	1,128	29.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,455.00000	1,402	29.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,113.00000	1,096	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,523.00000	1,469	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,215.00000	1,198	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,324.00000	1,272	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.50	Call			1,329.00000	1,314	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,139.00000	1,088	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,512.00000	1,497	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			921.00000	871	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,074.00000	1,055	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,583.00000	1,529	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			842.00000	822	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,001.00000	1,946	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,215.00000	1,198	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,324.00000	1,272	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,113.00000	1,096	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,523.00000	1,469	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,035.00000	1,016	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,644.00000	1,590	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			997.00000	978	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,707.00000	1,652	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			961.00000	942	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,770.00000	1,716	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			926.00000	906	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,835.00000	1,780	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,290.00000	1,274	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,199.00000	1,148	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,035.00000	1,016	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,644.00000	1,590	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			997.00000	978	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,707.00000	1,652	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,459.00000	1,444	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			968.00000	918	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,407.00000	1,391	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,017.00000	965	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,371.00000	1,354	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,080.00000	1,028	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,736.00000	1,725	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			745.00000	699	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,678.00000	1,666	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			787.00000	740	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,621.00000	1,608	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			830.00000	782	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,566.00000	1,552	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			875.00000	826	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,407.00000	1,391	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,017.00000	965	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,290.00000	1,274	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,199.00000	1,148	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,350.00000	1,334	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.45	Put			1,109.00000	1,058	28.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,309.00000	1,294	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,169.00000	1,118	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,130.00000	1,112	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,489.00000	1,436	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,093.00000	1,075	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,553.00000	1,499	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,054.00000	1,036	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,613.00000	1,560	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,371.00000	1,354	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,080.00000	1,028	27.99	0.00	0	0.00
ALBI On 05/02/2009 Index Future			294.46900		295.23700		0.00	0.00	0	557.00
ALBI On 07/05/2009 Index Future			302.05100		302.83500		0.00	0.00	0	335.00
ALBI On 06/08/2009 Index Future			309.21300		309.90400		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.56700		124.58400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.75800		127.77300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.92000		130.93500		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			296.38500		297.10900		0.00	740,962,500.00	250	589.00
GOVI On 07/05/2009 jGovi			303.97800		304.71650		0.00	428,608,980.00	141	186.00
GOVI On 06/08/2009 jGovi			311.50200		312.25650		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			335.40000		335.40000		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			345.24900		345.24900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.16800		9.18200		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.49900		8.48200		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.66600		7.63000		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.29300		8.29200		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.45300		8.43800		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.26600		8.24300		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.19300		8.16200		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			10.87500		10.92500		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			10.83900		10.84900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.94800		8.93500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.55900		7.57900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.08300		7.13100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.00400		8.02700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.59600		7.62500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.45100		7.48500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.08400		8.08400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.92700		7.92900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.88600		7.88700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.11600		8.09100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.00700		7.98200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.96300		7.93500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.31400		11.31400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.12500		11.13400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.91000		10.92700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.95900		10.97000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.65400		10.66500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			284.17100		285.10700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			291.45000		292.40700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			298.66400		299.64200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.79700		6.82900		3.00	0.00	0	7,458.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,725.00000	4,774	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			5.90200		5.94100		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,231.00000	4,281	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.64100		4.69100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,264.00000	5,318	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,513.00000	5,567	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			2.76800		2.83400		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3,027.00000	3,083	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2.00000	2	1.24	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			7.44100		7.40900		12.40	54,101,547.72	396	15,402.00
R157 On 05/02/2009 Bond Future	8.25	Call			5,038.00000	4,835	12.60	1,692,250,000.00	350	1,700.00
R157 On 05/02/2009 Bond Future	8.25	Put			8.00000	0	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,903.00000	7,707	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,718.00000	14,522	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			10,690.00000	10,494	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			12,053.00000	11,857	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			7.28400		7.25100		12.40	52,759,175.04	396	2,124.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,385.00000	3,233	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,391.00000	3,436	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,590.00000	1,485	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,181.00000	6,274	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,454.00000	10,253	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			515.00000	511	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.19500		7.16000		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,624.00000	12,430	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,215.00000	1,223	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.13900		7.10300		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			6,901.00000	6,754	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,707.00000	4,761	12.55	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.91500		7.83300		24.77	18,891,868.50	150	3,485.00
R186 On 05/02/2009 Bond Future	9.25	Call			14,594.00000	13,673	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.82700		7.74400		26.15	19,409,181.00	150	8,356.00
R186 On 07/05/2009 Bond Future	8.00	Call			8,069.00000	7,850	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,216.00000	5,933	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,731.00000	1,774	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			17,071.00000	18,050	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			15,047.00000	14,505	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,923.00000	2,317	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.77800		7.69400		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,824.00000	17,556	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,238.00000	4,914	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.74600		7.65900		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,039.00000	11,249	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,849.00000	14,034	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,884.00000	19,774	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,009.00000	6,874	28.72	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			11.02800		11.06800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			259.00000	182	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			275.00000	196	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.49100		11.42900		0.40	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			35.00000	30	0.40	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			162.00000	175	0.40	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.54800		7.51600		0.00	0.00	0	4.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,990.00000	7,836	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			7.35100		7.31700		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,986.00000	8,822	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			334.00000	330	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.22200		7.18700		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,859.00000	9,706	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			929.00000	935	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.11900		7.08200		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			5,521.00000	5,402	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,697.00000	3,741	11.92	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.88200		7.85000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,307.00000	8,107	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			7.74900		7.71700		17.63	0.00	0	41.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,692.00000	8,491	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,119.00000	1,116	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.66900		7.63600		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			11,256.00000	11,066	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,987.00000	1,998	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.61600		7.58200		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			6,390.00000	6,249	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,881.00000	6,944	18.06	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.91300		7.87100		0.00	0.00	0	18.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,849.00000	8,563	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			7.79500		7.75300		19.31	0.00	0	8.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,289.00000	9,017	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,292.00000	1,303	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.72800		7.68400		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			12,082.00000	11,819	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,282.00000	2,312	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.68100		7.63600		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			6,933.00000	6,742	19.99	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	Put			7,833.00000	7,938	19.99	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.63700		7.60500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,380.00000	6,251	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			7.42300		7.38900		10.87	16,433,283.20	160	160.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,497.00000	6,362	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			437.00000	435	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.28100		7.24500		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			8,008.00000	7,880	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			818.00000	824	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.16300		7.12500		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,443.00000	4,345	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,107.00000	3,145	10.40	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.03400		7.99200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,233.00000	7,942	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			7.93200		7.89000		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,906.00000	8,631	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,617.00000	1,631	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.87600		7.83200		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,835.00000	11,568	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,731.00000	2,765	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.83700		7.79200		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			6,766.00000	6,575	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,770.00000	8,883	22.29	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.11400		8.07800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,622.00000	4,366	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.02600		7.98900		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,532.00000	7,286	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,329.00000	2,346	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.98700		7.95100		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,651.00000	11,421	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,069.00000	3,092	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.01400		7.97800		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			7,211.00000	7,041	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,813.00000	8,893	24.81	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.62500		7.53400		0.00	0.00	0	1,472.00
R209 On 05/02/2009 Bond Future	9.00	Call			13,003.00000	12,089	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 07/05/2009 Bond Future			7.55300	7.46100		34.24	18,448,322.25	215	4,073.00
R209 On 07/05/2009 Bond Future	9.00	Call		15,119.00000	14,213	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,393.00000	1,422	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.51100	7.41700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		16,192.00000	15,355	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		4,011.00000	4,134	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.48100	7.38600		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		10,550.00000	9,967	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		11,975.00000	12,366	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		9,422.00000	8,876	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		13,563.00000	13,992	36.53	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			292.58200	293.29900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			300.07700	300.80800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			307.50500	308.25100		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.50730	6.53910		27.38	6,507.30	1	8,174.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		246.00000	226	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		257.00000	269	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		228.00000	209	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		289.00000	302	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		212.00000	194	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		323.00000	336	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		197.00000	180	29.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		358.00000	372	29.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		183.00000	167	30.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		394.00000	410	30.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		212.00000	194	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		323.00000	336	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		197.00000	180	29.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		358.00000	372	29.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		159.00000	145	31.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		470.00000	487	31.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		171.00000	155	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		431.00000	448	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		139.00000	122	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		550.00000	565	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		149.00000	135	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		510.00000	528	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		139.00000	122	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		550.00000	565	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		171.00000	155	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		431.00000	448	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		228.00000	209	28.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.60	Put			289.00000	302	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			130.00000	110	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			591.00000	602	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			122.00000	98	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			633.00000	641	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			265.00000	245	27.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			226.00000	237	27.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			149.00000	135	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			510.00000	528	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			33.00000	23	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,144.00000	1,166	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			23.00000	15	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,284.00000	1,308	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			47.00000	34	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,008.00000	1,027	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			73.00000	56	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			834.00000	848	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			100.00000	79	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			711.00000	722	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			111.00000	88	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			672.00000	681	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			286.00000	264	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			197.00000	207	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			335.00000	311	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			146.00000	153	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			394.00000	367	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			105.00000	110	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			246.00000	226	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			257.00000	269	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			363.00000	337	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			124.00000	130	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			309.00000	286	26.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			170.00000	179	26.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			286.00000	264	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			197.00000	207	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			122.00000	98	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			633.00000	641	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			429.00000	399	24.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	92	24.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			309.00000	286	26.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			170.00000	179	26.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			100.00000	79	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			711.00000	722	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			90.00000	70	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			751.00000	763	32.01	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	7.30	Call			73.00000	56	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			834.00000	848	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			59.00000	44	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			920.00000	936	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			81.00000	63	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			792.00000	805	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			66.00000	49	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			877.00000	892	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			504.00000	470	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			65.00000	62	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			429.00000	399	24.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	92	24.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			669.00000	635	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			30.00000	28	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			584.00000	550	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			45.00000	43	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			626.00000	592	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			37.00000	35	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			543.00000	509	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			54.00000	52	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			466.00000	433	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			76.00000	76	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			466.00000	433	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			76.00000	76	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			90.00000	70	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			751.00000	763	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			59.00000	44	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			920.00000	936	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			53.00000	39	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			964.00000	981	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			42.00000	30	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,053.00000	1,073	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			37.00000	26	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,098.00000	1,119	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			29.00000	20	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,190.00000	1,213	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			18.00000	11	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,379.00000	1,404	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			18.00000	11	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,379.00000	1,404	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			14.00000	9	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,475.00000	1,501	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			11.00000	6	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,572.00000	1,599	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			8.00000	5	32.01	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	Put			1,669.00000	1,697	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			26.00000	18	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,237.00000	1,260	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			20.00000	13	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,331.00000	1,356	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			16.00000	10	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,427.00000	1,453	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			12.00000	7	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,523.00000	1,550	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			111.00000	88	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			672.00000	681	32.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.60860		6.63760		27.21	330,430.00	50	1,370.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			430.00000	413	27.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			443.00000	455	27.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			413.00000	396	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			475.00000	487	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			396.00000	380	28.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			508.00000	521	28.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			379.00000	364	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			542.00000	555	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			364.00000	349	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			577.00000	591	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			336.00000	322	29.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			648.00000	664	29.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			336.00000	322	29.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			648.00000	664	29.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			350.00000	335	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			612.00000	627	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			364.00000	349	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			577.00000	591	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			311.00000	293	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			723.00000	734	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			323.00000	310	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			685.00000	701	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			350.00000	335	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			612.00000	627	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			379.00000	364	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			542.00000	555	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			413.00000	396	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			475.00000	487	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			299.00000	277	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			762.00000	769	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			288.00000	262	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			800.00000	803	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			311.00000	293	29.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.05	Put			723.00000	734	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			449.00000	432	27.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			411.00000	423	27.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			288.00000	262	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			800.00000	803	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			137.00000	119	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,299.00000	1,311	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			121.00000	105	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,384.00000	1,396	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			174.00000	154	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,136.00000	1,145	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			219.00000	196	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			981.00000	987	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			258.00000	234	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			871.00000	875	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			273.00000	247	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			835.00000	839	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			468.00000	450	26.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			381.00000	392	26.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			508.00000	490	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			321.00000	331	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			531.00000	511	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			293.00000	303	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			430.00000	413	27.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			443.00000	455	27.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			531.00000	511	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			293.00000	303	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			488.00000	470	26.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			350.00000	361	26.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			584.00000	559	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			247.00000	250	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			273.00000	247	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			835.00000	839	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			245.00000	220	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			907.00000	912	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			219.00000	196	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			981.00000	987	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			195.00000	174	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,058.00000	1,065	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			231.00000	208	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			944.00000	949	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			207.00000	184	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,019.00000	1,026	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			647.00000	614	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			209.00000	205	24.58	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	6.00	Call			783.00000	750	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			146.00000	141	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			713.00000	680	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			176.00000	171	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			647.00000	614	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			209.00000	205	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			584.00000	559	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			247.00000	250	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			748.00000	714	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			160.00000	156	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			679.00000	646	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			192.00000	188	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			615.00000	586	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			227.00000	227	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			554.00000	534	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			267.00000	276	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			679.00000	646	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			192.00000	188	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			184.00000	163	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,097.00000	1,105	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			164.00000	144	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,176.00000	1,186	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			245.00000	220	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			907.00000	912	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			155.00000	136	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,217.00000	1,227	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			155.00000	136	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,217.00000	1,227	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			137.00000	119	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,299.00000	1,311	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			121.00000	105	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,384.00000	1,396	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			107.00000	92	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,470.00000	1,483	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			95.00000	81	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,557.00000	1,572	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			83.00000	70	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,646.00000	1,662	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			73.00000	61	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,736.00000	1,753	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			83.00000	70	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,646.00000	1,662	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			184.00000	163	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,097.00000	1,105	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			508.00000	490	26.13	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	Put			321.00000	331	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			468.00000	450	26.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			381.00000	392	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.69830		6.73020		27.14	6,698.30	1	80.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			566.00000	548	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			586.00000	600	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			548.00000	531	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			618.00000	633	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			531.00000	515	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			651.00000	666	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			515.00000	499	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			685.00000	701	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			499.00000	484	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			719.00000	736	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			470.00000	456	28.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			790.00000	807	28.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			485.00000	469	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			754.00000	771	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			499.00000	484	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			719.00000	736	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			470.00000	456	28.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			790.00000	807	28.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			443.00000	425	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			863.00000	877	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			457.00000	442	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			826.00000	844	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			457.00000	442	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			826.00000	844	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			660.00000	642	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			430.00000	444	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			622.00000	605	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			492.00000	506	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			584.00000	566	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			554.00000	568	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			431.00000	408	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			901.00000	910	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			403.00000	376	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			972.00000	977	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			680.00000	662	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			400.00000	413	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			641.00000	623	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			461.00000	475	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			603.00000	585	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			523.00000	537	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			443.00000	425	28.95	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	Put			863.00000	877	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			419.00000	392	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			939.00000	943	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			736.00000	705	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			356.00000	357	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			680.00000	662	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			400.00000	413	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			603.00000	585	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			523.00000	537	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			548.00000	531	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			618.00000	633	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			403.00000	376	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			972.00000	977	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			371.00000	346	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,041.00000	1,047	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			584.00000	566	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			554.00000	568	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			515.00000	499	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			685.00000	701	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			431.00000	408	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			901.00000	910	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			371.00000	346	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,041.00000	1,047	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			343.00000	318	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,112.00000	1,119	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			387.00000	360	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,007.00000	1,012	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			357.00000	331	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,077.00000	1,083	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			329.00000	304	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,149.00000	1,156	28.95	0.00	0	0.00

Total for Derivatives:								3,153,709,664.31	12,983	427,986.00
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Grand Total:								3,153,709,664.31	12,983	427,986.00
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