

Daily MTM Report

Daily summary for 04/02/2009

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			17.77900		17.84200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.92500		6.86000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.46000		7.45000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.93500		7.91500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.92000		11.01300			0.00	0	0.00
R201 On 21/12/2014 Bond			7.57500		7.56500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.89000		7.88000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.90500		7.89000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.60500		7.61500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.05500		8.01500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.18800		8.13500			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				7.64500	7.61500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.08840		10.25360		30.31	364,322,389.20	36,113	175,363.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			420.00000	344	31.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			416.00000	506	31.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			365.00000	299	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			511.00000	611	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			483.00000	398	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			329.00000	410	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			506.00000	418	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			303.00000	380	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			42.00000	30	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,088.00000	2,242	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			616.00000	508	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			212.00000	269	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			440.00000	361	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			387.00000	473	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			440.00000	361	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			387.00000	473	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			349.00000	285	32.67	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			545.00000	647	32.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			401.00000	328	31.65	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			447.00000	540	31.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			333.00000	272	32.99	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			579.00000	684	32.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			233.00000	190	35.60	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			880.00000	1,001	35.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			678.00000	562	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			174.00000	223	28.10	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			197.00000	160	36.90	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,044.00000	1,172	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			461.00000	379	30.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			358.00000	441	30.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			304.00000	248	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			651.00000	760	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			382.00000	313	32.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			479.00000	575	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.15	Call			461.00000	379	30.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			358.00000	441	30.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			214.00000	174	36.25	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			961.00000	1,086	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			586.00000	483	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			233.00000	295	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			616.00000	508	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			212.00000	269	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			779.00000	654	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			126.00000	165	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			853.00000	721	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			99.00000	133	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			816.00000	687	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			112.00000	148	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			779.00000	654	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			126.00000	165	27.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			744.00000	622	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			141.00000	184	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			531.00000	439	29.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			277.00000	351	29.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			365.00000	299	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			511.00000	611	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			382.00000	313	32.00	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			479.00000	575	32.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			304.00000	248	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			651.00000	760	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			318.00000	260	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			615.00000	721	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			278.00000	226	34.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			725.00000	838	34.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			506.00000	418	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			303.00000	380	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			244.00000	198	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			840.00000	960	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			224.00000	182	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			920.00000	1,043	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			291.00000	237	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			687.00000	799	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			266.00000	217	34.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			762.00000	878	34.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			401.00000	328	31.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			447.00000	540	31.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			142.00000	109	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,289.00000	1,421	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			134.00000	102	36.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,330.00000	1,463	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			110.00000	83	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,457.00000	1,595	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,354.00000	2,189	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	1	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,017.00000	869	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			63.00000	80	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			711.00000	591	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			157.00000	203	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			933.00000	793	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			79.00000	104	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,103.00000	952	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			49.00000	63	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,517.00000	1,356	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			14.00000	18	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,470.00000	1,309	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			16.00000	21	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,662.00000	1,499	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			8.00000	11	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,662.00000	1,499	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			8.00000	11	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,711.00000	1,548	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			7.00000	9	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,858.00000	1,694	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			4.00000	5	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,808.00000	1,645	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			5.00000	6	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,759.00000	1,596	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			6.00000	8	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,956.00000	1,792	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	4	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,711.00000	1,548	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			7.00000	9	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,205.00000	2,040	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,105.00000	1,940	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	2	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,006.00000	1,841	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			2.00000	3	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,907.00000	1,743	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	4	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,613.00000	1,451	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			10.00000	13	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,422.00000	1,263	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			19.00000	24	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,907.00000	1,743	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	4	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,808.00000	1,645	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			5.00000	6	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,422.00000	1,263	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			19.00000	24	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,329.00000	1,171	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			25.00000	33	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,254.00000	2,089	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	1	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,155.00000	1,990	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	2	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,055.00000	1,891	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	2	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,565.00000	1,404	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			12.00000	15	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,155.00000	1,990	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	2	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,055.00000	1,891	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	2	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,565.00000	1,404	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			12.00000	15	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,470.00000	1,309	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			16.00000	21	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,375.00000	1,217	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			22.00000	28	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,205.00000	2,040	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,105.00000	1,940	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	2	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,613.00000	1,451	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			10.00000	13	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,956.00000	1,792	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	4	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,283.00000	1,126	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			29.00000	37	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,192.00000	1,037	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			38.00000	49	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,103.00000	952	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			49.00000	63	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,192.00000	1,037	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			38.00000	49	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			933.00000	793	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			79.00000	104	26.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			711.00000	591	27.91	0.00	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			157.00000	203	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,375.00000	1,217	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			22.00000	28	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,017.00000	869	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			63.00000	80	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			646.00000	533	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			193.00000	245	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			646.00000	533	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			193.00000	245	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			586.00000	483	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			233.00000	295	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			974.00000	830	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			71.00000	92	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			892.00000	756	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			89.00000	118	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			558.00000	461	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			254.00000	322	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			318.00000	260	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			615.00000	721	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			291.00000	237	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			687.00000	799	33.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			206.00000	167	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,002.00000	1,129	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			189.00000	150	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,086.00000	1,212	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			255.00000	207	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			801.00000	919	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			233.00000	190	35.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			880.00000	1,001	35.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			255.00000	207	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			801.00000	919	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			182.00000	141	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,128.00000	1,253	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			161.00000	124	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,207.00000	1,336	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			161.00000	124	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,207.00000	1,336	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			126.00000	95	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,372.00000	1,507	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			97.00000	72	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,543.00000	1,684	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			85.00000	63	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,631.00000	1,774	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			74.00000	54	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,720.00000	1,866	36.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	12.00	Call			64.00000	47	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,811.00000	1,959	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			206.00000	167	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,002.00000	1,129	36.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			189.00000	150	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,086.00000	1,212	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			171.00000	132	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,168.00000	1,294	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			151.00000	116	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,248.00000	1,378	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			118.00000	89	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,414.00000	1,551	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			103.00000	78	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,500.00000	1,639	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			91.00000	67	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,587.00000	1,729	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			79.00000	59	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,676.00000	1,820	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			85.00000	63	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,631.00000	1,774	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			483.00000	398	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			329.00000	410	30.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			197.00000	160	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,044.00000	1,172	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			244.00000	198	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			840.00000	960	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			558.00000	461	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			254.00000	322	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			816.00000	687	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			112.00000	148	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,059.00000	910	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			56.00000	71	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			892.00000	756	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			89.00000	118	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,147.00000	994	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			43.00000	56	26.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			974.00000	830	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			71.00000	92	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			744.00000	622	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			141.00000	184	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.27990		10.44390		29.87	33,872,270.50	3,295	6,792.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			740.00000	662	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			746.00000	832	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			703.00000	629	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			809.00000	899	30.77	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	10.25	Call			819.00000	734	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			625.00000	704	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			839.00000	754	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			596.00000	674	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			779.00000	697	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			685.00000	767	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			759.00000	679	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			715.00000	799	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			668.00000	598	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			874.00000	968	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			668.00000	598	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			874.00000	968	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			799.00000	715	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			656.00000	735	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			882.00000	796	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			538.00000	616	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			928.00000	835	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			484.00000	556	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,062.00000	952	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			368.00000	422	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,094.00000	977	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			350.00000	398	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,030.00000	927	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			386.00000	447	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,004.00000	903	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			410.00000	473	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			905.00000	815	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			511.00000	585	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			905.00000	815	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			511.00000	585	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			860.00000	774	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			566.00000	645	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			779.00000	697	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			685.00000	767	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			685.00000	613	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			841.00000	933	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			685.00000	613	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			841.00000	933	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			721.00000	645	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			777.00000	865	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			703.00000	629	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			809.00000	899	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			620.00000	546	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			976.00000	1,066	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			651.00000	583	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.70	Put			908.00000	1,003	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			582.00000	511	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,038.00000	1,131	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			528.00000	462	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,134.00000	1,232	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			494.00000	431	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,200.00000	1,301	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			601.00000	528	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,007.00000	1,098	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			620.00000	546	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			976.00000	1,066	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			563.00000	494	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,069.00000	1,164	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			759.00000	679	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			715.00000	799	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			432.00000	375	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,338.00000	1,445	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			351.00000	302	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,557.00000	1,672	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			338.00000	291	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,595.00000	1,711	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			304.00000	260	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,710.00000	1,830	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			478.00000	416	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,234.00000	1,336	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			601.00000	528	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,007.00000	1,098	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			953.00000	857	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			459.00000	527	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,227.00000	1,104	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			283.00000	324	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			978.00000	880	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			434.00000	500	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,159.00000	1,040	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			315.00000	360	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,030.00000	927	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			386.00000	447	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,297.00000	1,171	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			253.00000	291	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,640.00000	1,500	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			146.00000	170	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,640.00000	1,500	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			146.00000	170	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,763.00000	1,619	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			119.00000	139	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,805.00000	1,660	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			111.00000	130	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,847.00000	1,701	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			103.00000	121	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,933.00000	1,785	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			89.00000	105	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,890.00000	1,743	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			96.00000	113	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,064.00000	1,913	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			70.00000	84	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,890.00000	1,743	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			96.00000	113	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,721.00000	1,579	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			127.00000	149	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,244.00000	2,090	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			50.00000	60	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,154.00000	2,001	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			60.00000	71	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,976.00000	1,827	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			82.00000	97	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,560.00000	1,423	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			166.00000	193	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,482.00000	1,348	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			188.00000	218	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,199.00000	2,046	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			55.00000	66	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,109.00000	1,957	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			65.00000	77	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,020.00000	1,870	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			76.00000	90	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,680.00000	1,539	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			136.00000	159	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,600.00000	1,461	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			156.00000	181	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,521.00000	1,385	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			177.00000	206	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,429.00000	2,273	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			35.00000	43	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,336.00000	2,181	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			42.00000	51	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,976.00000	1,827	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			82.00000	97	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,064.00000	1,913	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			70.00000	84	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,290.00000	2,135	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.20	Put			46.00000	56	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,109.00000	1,957	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			65.00000	77	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,680.00000	1,539	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			136.00000	159	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,933.00000	1,785	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			89.00000	105	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,847.00000	1,701	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			103.00000	121	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,763.00000	1,619	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			119.00000	139	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,521.00000	1,385	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			177.00000	206	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,444.00000	1,312	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			200.00000	232	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,370.00000	1,240	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			226.00000	260	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,444.00000	1,312	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			200.00000	232	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,094.00000	977	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			350.00000	398	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,159.00000	1,040	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			315.00000	360	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,370.00000	1,240	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			226.00000	260	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			882.00000	796	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			538.00000	616	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,297.00000	1,171	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			253.00000	291	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			978.00000	880	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			434.00000	500	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,193.00000	1,071	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			299.00000	342	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,126.00000	1,008	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			332.00000	378	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			860.00000	774	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			566.00000	645	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			635.00000	564	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			942.00000	1,034	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			494.00000	431	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,200.00000	1,301	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			462.00000	402	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,268.00000	1,372	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			799.00000	715	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			656.00000	735	29.87	0.00	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			545.00000	478	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,101.00000	1,198	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			511.00000	446	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,167.00000	1,266	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			582.00000	511	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,038.00000	1,131	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			511.00000	446	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,167.00000	1,266	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			447.00000	388	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,303.00000	1,408	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			417.00000	362	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,373.00000	1,482	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			390.00000	337	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,446.00000	1,557	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			363.00000	313	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,519.00000	1,633	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			403.00000	349	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,409.00000	1,519	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			376.00000	325	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,482.00000	1,595	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			327.00000	280	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,633.00000	1,751	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			283.00000	241	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,789.00000	1,911	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			263.00000	224	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,869.00000	1,994	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			244.00000	207	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,950.00000	2,077	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			226.00000	192	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,032.00000	2,162	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			315.00000	270	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,671.00000	1,790	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			293.00000	251	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,749.00000	1,871	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			273.00000	232	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,829.00000	1,952	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			253.00000	215	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,909.00000	2,035	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			376.00000	325	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,482.00000	1,595	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			263.00000	224	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,869.00000	1,994	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			839.00000	754	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			596.00000	674	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			447.00000	388	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,303.00000	1,408	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			417.00000	362	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,373.00000	1,482	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			528.00000	462	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,134.00000	1,232	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			432.00000	375	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,338.00000	1,445	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			953.00000	857	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			459.00000	527	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,126.00000	1,008	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			332.00000	378	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,004.00000	903	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			410.00000	473	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,333.00000	1,205	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			239.00000	275	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,262.00000	1,137	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			268.00000	307	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,193.00000	1,071	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			299.00000	342	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.45290		10.61710		29.54	0.00	0	61.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			989.00000	902	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			972.00000	1,049	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			935.00000	852	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,067.00000	1,149	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			970.00000	885	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,003.00000	1,082	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,047.00000	956	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			880.00000	953	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,068.00000	975	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			851.00000	922	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,008.00000	919	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			941.00000	1,017	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			989.00000	902	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			972.00000	1,049	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			900.00000	821	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,133.00000	1,218	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			900.00000	821	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,133.00000	1,218	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,027.00000	937	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			910.00000	984	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,008.00000	919	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			941.00000	1,017	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,109.00000	1,014	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			791.00000	861	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,148.00000	1,055	28.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Put			731.00000	802	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,262.00000	1,155	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			595.00000	653	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,320.00000	1,205	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			553.00000	602	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,291.00000	1,177	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			574.00000	624	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,233.00000	1,134	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			616.00000	681	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			740.00000	664	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,423.00000	1,511	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,350.00000	1,234	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			533.00000	581	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,291.00000	1,177	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			574.00000	624	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,189.00000	1,094	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			672.00000	741	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,474.00000	1,353	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			457.00000	500	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,411.00000	1,292	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			494.00000	539	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,350.00000	1,234	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			533.00000	581	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,109.00000	1,014	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			791.00000	861	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,068.00000	975	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			851.00000	922	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,506.00000	1,384	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			439.00000	481	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,443.00000	1,322	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			475.00000	519	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,380.00000	1,263	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			513.00000	560	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,211.00000	1,114	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			644.00000	711	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,168.00000	1,074	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			701.00000	771	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,128.00000	1,034	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			761.00000	831	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,088.00000	994	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			821.00000	891	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,539.00000	1,415	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			422.00000	462	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,411.00000	1,292	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			494.00000	539	27.63	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	10.20	Call			1,148.00000	1,055	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			731.00000	802	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,189.00000	1,094	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			672.00000	741	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			952.00000	868	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,035.00000	1,115	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			917.00000	836	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,100.00000	1,183	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			884.00000	806	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,167.00000	1,253	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			852.00000	768	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,235.00000	1,315	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,168.00000	1,074	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			701.00000	771	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,088.00000	994	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			821.00000	891	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			868.00000	787	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,201.00000	1,284	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			833.00000	750	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,266.00000	1,347	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			795.00000	714	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,328.00000	1,411	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			917.00000	836	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,100.00000	1,183	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			833.00000	750	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,266.00000	1,347	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			758.00000	680	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,391.00000	1,477	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			884.00000	806	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,167.00000	1,253	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			814.00000	732	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,296.00000	1,379	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.59260		10.75780		29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,183.00000	1,090	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,175.00000	1,247	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,130.00000	1,040	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,272.00000	1,347	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,165.00000	1,073	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,208.00000	1,280	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,237.00000	1,142	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,079.00000	1,150	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,256.00000	1,160	29.24	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,048.00000	1,117	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,200.00000	1,107	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,143.00000	1,214	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 14/12/2009 Currency Future	11.00	Call			1,096.00000	1,008	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,339.00000	1,416	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,218.00000	1,125	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,111.00000	1,182	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,165.00000	1,073	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,208.00000	1,280	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,294.00000	1,196	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			986.00000	1,053	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,355.00000	1,252	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			898.00000	960	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,463.00000	1,355	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			755.00000	813	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,486.00000	1,377	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			728.00000	785	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,441.00000	1,334	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			783.00000	841	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,441.00000	1,334	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			783.00000	841	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,335.00000	1,233	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			927.00000	991	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,275.00000	1,178	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,017.00000	1,085	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			760.00000	697	32.97	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,302.00000	2,404	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			635.00000	580	34.29	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,877.00000	2,987	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,532.00000	1,422	27.53	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			674.00000	729	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,048.00000	963	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,440.00000	1,521	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,064.00000	978	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,406.00000	1,485	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,003.00000	921	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,545.00000	1,629	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,033.00000	949	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,475.00000	1,556	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			760.00000	697	32.97	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,302.00000	2,404	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			919.00000	844	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,762.00000	1,852	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			946.00000	869	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,688.00000	1,776	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,314.00000	1,214	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			956.00000	1,022	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			823.00000	755	32.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,065.00000	2,162	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			740.00000	679	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,382.00000	2,486	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			668.00000	610	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,710.00000	2,818	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			604.00000	552	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,046.00000	3,159	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			846.00000	776	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,988.00000	2,083	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			685.00000	626	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,627.00000	2,734	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			619.00000	566	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,961.00000	3,073	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,451.00000	2,301	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			194.00000	208	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,999.00000	1,863	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			341.00000	370	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,631.00000	1,516	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			573.00000	623	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			801.00000	735	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,143.00000	2,242	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			589.00000	538	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,132.00000	3,246	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,533.00000	2,381	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			175.00000	188	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,067.00000	1,930	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			309.00000	337	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,683.00000	1,566	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			525.00000	574	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,398.00000	1,292	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			840.00000	900	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			974.00000	894	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,616.00000	1,702	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			703.00000	643	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,545.00000	2,651	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,216.00000	2,070	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			259.00000	277	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,804.00000	1,673	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			446.00000	480	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			869.00000	798	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,912.00000	2,005	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			549.00000	501	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,391.00000	3,509	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,141.00000	1,999	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			283.00000	306	25.51	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 14/12/2009 Currency Future	9.50	Call			1,743.00000	1,618	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			485.00000	526	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			721.00000	661	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,463.00000	2,568	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			619.00000	566	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,961.00000	3,073	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			537.00000	484	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,479.00000	3,591	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,293.00000	2,145	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			236.00000	253	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,867.00000	1,734	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			409.00000	442	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			894.00000	821	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,836.00000	1,928	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			651.00000	595	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,793.00000	2,902	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			562.00000	513	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,304.00000	3,421	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,372.00000	2,222	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			214.00000	230	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,932.00000	1,798	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			374.00000	405	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,580.00000	1,468	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			623.00000	675	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			780.00000	715	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,222.00000	2,323	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			668.00000	610	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,710.00000	2,818	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			575.00000	526	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,218.00000	3,333	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,255.00000	2,107	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			247.00000	265	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,835.00000	1,703	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			427.00000	461	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,508.00000	1,399	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			701.00000	757	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			881.00000	809	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,874.00000	1,966	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			750.00000	687	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,342.00000	2,445	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			643.00000	587	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,835.00000	2,945	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			555.00000	507	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,348.00000	3,465	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,699.00000	2,545	25.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.20	Put			141.00000	152	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,216.00000	2,070	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			259.00000	277	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			869.00000	798	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,912.00000	2,005	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,784.00000	2,629	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			126.00000	136	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,867.00000	1,734	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			409.00000	442	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,827.00000	2,671	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			119.00000	129	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,332.00000	2,184	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			225.00000	241	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,899.00000	1,766	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			391.00000	423	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,556.00000	1,444	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			648.00000	702	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,080.00000	993	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,372.00000	1,450	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			907.00000	832	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,799.00000	1,890	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			770.00000	706	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,262.00000	2,363	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			659.00000	602	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,751.00000	2,860	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,958.00000	2,801	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			100.00000	108	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,999.00000	1,863	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			341.00000	370	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			801.00000	735	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,143.00000	2,242	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,914.00000	2,757	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			106.00000	115	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,411.00000	2,261	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			204.00000	219	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,965.00000	1,830	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			357.00000	387	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,605.00000	1,492	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			597.00000	649	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,113.00000	1,024	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,305.00000	1,381	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			933.00000	856	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,725.00000	1,814	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			790.00000	725	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,183.00000	2,282	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.25	Call			597.00000	545	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,089.00000	3,202	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,136.00000	2,977	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			78.00000	85	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,615.00000	2,462	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			157.00000	170	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,003.00000	921	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,545.00000	1,629	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,181.00000	3,022	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			74.00000	79	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,657.00000	2,503	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			149.00000	161	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,179.00000	2,034	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			271.00000	291	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,773.00000	1,645	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			465.00000	503	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,017.00000	935	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,510.00000	1,592	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			857.00000	787	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,950.00000	2,044	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,227.00000	3,067	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			69.00000	74	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,871.00000	2,714	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			113.00000	122	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,932.00000	1,798	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			374.00000	405	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,574.00000	2,421	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			166.00000	179	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,104.00000	1,964	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			296.00000	322	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,713.00000	1,592	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			505.00000	549	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,419.00000	1,313	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			812.00000	870	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			988.00000	908	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,580.00000	1,665	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			834.00000	765	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,026.00000	2,123	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			712.00000	652	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,504.00000	2,609	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			530.00000	475	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,523.00000	3,633	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,141.00000	1,999	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			283.00000	306	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			846.00000	776	32.13	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 14/12/2009 Currency Future	11.90	Put		1,988.00000	2,083	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		507.00000	451	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,649.00000	3,758	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		525.00000	467	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,567.00000	3,675	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,179.00000	2,034	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		271.00000	291	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		857.00000	787	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,950.00000	2,044	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		731.00000	669	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,423.00000	2,527	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		543.00000	493	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,435.00000	3,550	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		490.00000	435	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,732.00000	3,842	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,741.00000	2,587	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		134.00000	144	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,615.00000	2,462	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		157.00000	170	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,699.00000	2,545	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		141.00000	152	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.13630	11.32280		30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,457.00000	1,349	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,434.00000	1,512	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,408.00000	1,303	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,525.00000	1,607	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,439.00000	1,332	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,466.00000	1,546	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,511.00000	1,400	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,339.00000	1,414	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,493.00000	1,383	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,370.00000	1,446	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,151.00000	1,063	32.25	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,129.00000	2,227	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		2,088.00000	1,951	27.37	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		615.00000	665	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,439.00000	1,332	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,466.00000	1,546	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,422.00000	1,316	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,499.00000	1,580	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,339.00000	1,238	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,666.00000	1,751	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,404.00000	1,300	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,532.00000	1,613	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,388.00000	1,284	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 15/03/2010 Currency Future	11.50	Put			1,565.00000	1,648	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,307.00000	1,208	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,734.00000	1,822	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,371.00000	1,268	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,598.00000	1,682	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,355.00000	1,253	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,632.00000	1,717	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,475.00000	1,366	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,402.00000	1,479	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,569.00000	1,454	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,246.00000	1,318	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,606.00000	1,492	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,184.00000	1,256	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,588.00000	1,473	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,215.00000	1,287	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,550.00000	1,436	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,277.00000	1,350	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,792.00000	1,670	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			919.00000	983	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,143.00000	2,004	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			570.00000	617	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,034.00000	1,900	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			661.00000	714	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,982.00000	1,851	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			710.00000	764	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,932.00000	1,803	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			760.00000	817	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,884.00000	1,757	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			811.00000	871	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,837.00000	1,713	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			864.00000	926	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,089.00000	1,006	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,316.00000	2,419	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,288.00000	2,143	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			466.00000	507	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,530.00000	1,418	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,308.00000	1,382	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,355.00000	1,253	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,632.00000	1,717	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			861.00000	780	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,238.00000	3,343	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,381.00000	2,232	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			408.00000	446	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,626.00000	1,511	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,153.00000	1,225	29.67	0.00	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	13.55	Call			886.00000	814	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,113.00000	3,228	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,449.00000	2,294	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			376.00000	408	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,665.00000	1,550	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,092.00000	1,163	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,626.00000	1,511	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,153.00000	1,225	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			904.00000	834	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,031.00000	3,148	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,486.00000	2,326	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			363.00000	390	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,685.00000	1,569	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,062.00000	1,133	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,645.00000	1,531	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,122.00000	1,195	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,530.00000	1,418	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,308.00000	1,382	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			912.00000	842	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,990.00000	3,106	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,559.00000	2,391	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			337.00000	354	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,727.00000	1,608	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,004.00000	1,072	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			931.00000	859	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,908.00000	3,023	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,277.00000	1,180	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,804.00000	1,894	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			803.00000	725	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,430.00000	3,539	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,171.00000	2,031	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			548.00000	594	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,323.00000	1,223	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,700.00000	1,787	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,292.00000	1,194	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,769.00000	1,858	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			814.00000	736	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,391.00000	3,499	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,034.00000	1,900	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			661.00000	714	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,277.00000	1,180	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,804.00000	1,894	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,247.00000	1,152	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,874.00000	1,966	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,219.00000	1,126	31.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,946.00000	2,039	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			759.00000	684	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,586.00000	3,698	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,115.00000	1,977	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			592.00000	641	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,457.00000	1,349	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,434.00000	1,512	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,292.00000	1,194	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,769.00000	1,858	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,262.00000	1,166	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,839.00000	1,930	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			791.00000	715	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,469.00000	3,578	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,229.00000	2,086	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			506.00000	550	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			837.00000	757	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,314.00000	3,421	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,350.00000	2,202	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			427.00000	466	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,413.00000	2,263	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			390.00000	427	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.61760		14.67410		28.97	2,046,464.00	140	13,888.00
£ / R On 16/03/2009 Currency Future	14.65	Call			580.00000	548	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			556.00000	580	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			561.00000	529	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			587.00000	612	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			687.00000	651	27.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			413.00000	434	27.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			745.00000	698	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			371.00000	381	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			745.00000	698	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			371.00000	381	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			805.00000	758	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			331.00000	340	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			902.00000	852	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			278.00000	284	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			837.00000	788	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			313.00000	321	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			621.00000	588	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			497.00000	520	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			506.00000	477	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			682.00000	710	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			443.00000	417	31.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			819.00000	850	31.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Call			489.00000	462	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			715.00000	744	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			428.00000	404	31.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			854.00000	886	31.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			523.00000	494	29.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			649.00000	676	29.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			415.00000	391	31.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			891.00000	923	31.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			458.00000	432	30.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			784.00000	814	30.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			664.00000	629	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			440.00000	462	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,004.00000	953	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			230.00000	235	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,040.00000	988	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			216.00000	220	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			869.00000	820	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			295.00000	302	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			621.00000	588	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			497.00000	520	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			600.00000	568	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			526.00000	550	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			473.00000	446	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			749.00000	779	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			376.00000	354	32.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,002.00000	1,037	32.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			290.00000	265	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,266.00000	1,297	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			242.00000	219	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,418.00000	1,451	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			304.00000	277	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,230.00000	1,260	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			365.00000	343	32.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,040.00000	1,076	32.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			353.00000	332	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,079.00000	1,115	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			365.00000	343	32.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,040.00000	1,076	32.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			332.00000	304	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,158.00000	1,186	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			376.00000	354	32.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,002.00000	1,037	32.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			317.00000	290	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,193.00000	1,223	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			200.00000	179	32.82	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 16/03/2009 Currency Future	16.05	Put			1,576.00000	1,612	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			277.00000	252	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,303.00000	1,335	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			304.00000	277	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,230.00000	1,260	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			253.00000	229	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,379.00000	1,412	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			173.00000	154	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,698.00000	1,737	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			181.00000	162	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,657.00000	1,695	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			231.00000	208	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,456.00000	1,491	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			200.00000	179	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,576.00000	1,612	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			156.00000	139	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,782.00000	1,821	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			141.00000	125	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,867.00000	1,907	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			141.00000	125	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,867.00000	1,907	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			220.00000	198	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,496.00000	1,531	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			127.00000	112	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,953.00000	1,995	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			88.00000	76	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,264.00000	2,309	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			98.00000	85	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,174.00000	2,218	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			59.00000	51	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,585.00000	2,633	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			42.00000	35	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,868.00000	2,918	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			21.00000	18	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,397.00000	3,450	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			10.00000	8	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,986.00000	4,040	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			8.00000	6	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,134.00000	4,189	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			12.00000	10	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,838.00000	3,892	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			24.00000	20	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,300.00000	3,352	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			13.00000	10	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,789.00000	3,843	32.82	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 16/03/2009 Currency Future	16.95	Call			78.00000	68	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,354.00000	2,400	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			190.00000	171	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,616.00000	1,653	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			115.00000	101	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,040.00000	2,083	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			210.00000	189	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,536.00000	1,571	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			353.00000	332	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,079.00000	1,115	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			401.00000	378	31.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			927.00000	961	31.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			342.00000	318	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,118.00000	1,150	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			523.00000	494	29.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			649.00000	676	29.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			489.00000	462	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			715.00000	744	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			542.00000	511	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			618.00000	644	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			389.00000	366	32.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			965.00000	998	32.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			253.00000	229	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,379.00000	1,412	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			231.00000	208	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,456.00000	1,491	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			443.00000	417	31.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			819.00000	850	31.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			415.00000	391	31.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			891.00000	923	31.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			317.00000	290	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,193.00000	1,223	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			265.00000	241	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,341.00000	1,373	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			242.00000	219	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,418.00000	1,451	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			290.00000	265	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,266.00000	1,297	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			173.00000	154	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,698.00000	1,737	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			156.00000	139	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,782.00000	1,821	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			103.00000	90	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,129.00000	2,173	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			210.00000	189	32.82	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 16/03/2009 Currency Future	16.00	Put			1,536.00000	1,571	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			190.00000	171	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,616.00000	1,653	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			115.00000	101	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,040.00000	2,083	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			93.00000	81	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,218.00000	2,263	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			164.00000	146	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,740.00000	1,779	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			148.00000	132	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,824.00000	1,864	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			134.00000	119	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,910.00000	1,951	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			121.00000	106	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,997.00000	2,039	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			109.00000	95	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,085.00000	2,128	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			231.00000	208	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,456.00000	1,491	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			70.00000	61	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,446.00000	2,493	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			63.00000	54	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,539.00000	2,586	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			56.00000	48	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,632.00000	2,680	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			50.00000	42	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,726.00000	2,775	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			19.00000	15	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,495.00000	3,548	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			16.00000	13	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,592.00000	3,646	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			14.00000	12	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,690.00000	3,744	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			11.00000	9	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,887.00000	3,941	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			10.00000	8	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,986.00000	4,040	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			9.00000	7	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,084.00000	4,139	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	6	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,183.00000	4,238	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			39.00000	33	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,915.00000	2,966	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			35.00000	29	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,011.00000	3,062	32.82	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 16/03/2009 Currency Future	17.75	Call			31.00000	26	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,107.00000	3,158	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			27.00000	23	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,203.00000	3,255	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			35.00000	29	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,011.00000	3,062	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			27.00000	23	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,203.00000	3,255	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			19.00000	15	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,495.00000	3,548	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			14.00000	12	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,690.00000	3,744	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			20.00000	16	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,446.00000	3,499	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			18.00000	14	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,543.00000	3,597	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			15.00000	13	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,641.00000	3,695	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			14.00000	11	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,739.00000	3,793	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			10.00000	8	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,936.00000	3,991	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			9.00000	7	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,035.00000	4,090	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			7.00000	5	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,233.00000	4,288	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			13.00000	10	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,789.00000	3,843	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	6	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,183.00000	4,238	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	5	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,282.00000	4,337	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			6.00000	4	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,382.00000	4,437	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			5.00000	4	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,481.00000	4,536	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			4.00000	3	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,580.00000	4,636	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			11.00000	9	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,887.00000	3,941	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	5	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,282.00000	4,337	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			6.00000	4	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,382.00000	4,437	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			37.00000	31	32.82	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 16/03/2009 Currency Future	17.60	Put			2,963.00000	3,014	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			33.00000	27	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,059.00000	3,110	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			29.00000	24	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,155.00000	3,207	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			26.00000	21	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,252.00000	3,304	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			23.00000	19	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,349.00000	3,401	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			66.00000	57	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,492.00000	2,540	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			53.00000	45	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,679.00000	2,727	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			47.00000	40	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,773.00000	2,822	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			93.00000	81	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,218.00000	2,263	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			83.00000	72	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,309.00000	2,354	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			74.00000	64	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,400.00000	2,447	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			66.00000	57	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,492.00000	2,540	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			37.00000	31	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,963.00000	3,014	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			148.00000	132	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,824.00000	1,864	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			88.00000	76	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,264.00000	2,309	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			83.00000	72	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,309.00000	2,354	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			265.00000	241	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,341.00000	1,373	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			242.00000	219	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,418.00000	1,451	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			121.00000	106	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,997.00000	2,039	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			428.00000	404	31.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			854.00000	886	31.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			181.00000	162	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,657.00000	1,695	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			506.00000	477	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			682.00000	710	30.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			580.00000	548	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			556.00000	580	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.25	Call			775.00000	728	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			351.00000	360	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			716.00000	674	27.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			392.00000	407	27.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			642.00000	608	28.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			468.00000	491	28.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,150.00000	1,097	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			176.00000	180	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,076.00000	1,024	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			202.00000	206	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			935.00000	885	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			261.00000	267	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,306.00000	1,252	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			132.00000	134	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,227.00000	1,173	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			153.00000	156	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,076.00000	1,024	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			202.00000	206	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,347.00000	1,292	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			123.00000	124	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,266.00000	1,212	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			142.00000	145	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,188.00000	1,135	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			164.00000	167	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,113.00000	1,060	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			189.00000	193	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			969.00000	919	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			245.00000	251	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			902.00000	852	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			278.00000	284	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			600.00000	568	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			526.00000	550	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			716.00000	674	27.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			392.00000	407	27.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			687.00000	651	27.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			413.00000	434	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.89150		14.94440		28.54	2,308,182.50	155	399.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,024.00000	980	28.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,029.00000	1,039	28.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,005.00000	962	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,060.00000	1,071	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,141.00000	1,097	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			846.00000	855	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,187.00000	1,136	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			792.00000	795	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.60	Call			1,161.00000	1,116	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			816.00000	825	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,214.00000	1,157	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			769.00000	765	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,296.00000	1,239	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			702.00000	697	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,241.00000	1,184	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			746.00000	742	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,082.00000	1,037	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			938.00000	946	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			969.00000	927	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,124.00000	1,135	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			885.00000	846	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,291.00000	1,305	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			951.00000	910	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,157.00000	1,169	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			885.00000	846	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,291.00000	1,305	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			986.00000	944	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,092.00000	1,103	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			854.00000	817	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,360.00000	1,375	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			917.00000	877	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,223.00000	1,236	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,102.00000	1,057	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			907.00000	916	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,412.00000	1,354	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			618.00000	612	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,383.00000	1,324	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			638.00000	633	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,442.00000	1,384	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			598.00000	592	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,062.00000	1,018	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			968.00000	976	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			934.00000	894	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,190.00000	1,202	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			825.00000	788	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,431.00000	1,447	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			714.00000	671	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,670.00000	1,680	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			634.00000	594	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,840.00000	1,852	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			731.00000	688	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,637.00000	1,646	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			797.00000	756	30.38	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	15.65	Put			1,503.00000	1,515	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			783.00000	739	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,539.00000	1,547	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			811.00000	774	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,466.00000	1,483	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			766.00000	721	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,571.00000	1,580	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			811.00000	774	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,466.00000	1,483	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			576.00000	537	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,982.00000	1,996	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			681.00000	639	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,737.00000	1,748	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			650.00000	609	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,805.00000	1,817	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			535.00000	498	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,091.00000	2,106	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			619.00000	579	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,875.00000	1,888	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			562.00000	524	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,018.00000	2,033	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			509.00000	473	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,165.00000	2,182	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			485.00000	449	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,240.00000	2,258	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			472.00000	438	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,278.00000	2,296	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			549.00000	511	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,054.00000	2,069	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			605.00000	565	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,910.00000	1,924	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			461.00000	426	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,316.00000	2,335	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			385.00000	354	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,591.00000	2,612	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			406.00000	373	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,511.00000	2,532	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			320.00000	292	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,876.00000	2,901	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			272.00000	247	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,128.00000	3,156	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			195.00000	175	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,651.00000	3,683	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			138.00000	122	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,194.00000	4,231	30.38	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	19.15	Call			127.00000	112	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,332.00000	4,370	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			155.00000	138	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,011.00000	4,046	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			201.00000	180	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,607.00000	3,639	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			213.00000	191	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,518.00000	3,549	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			160.00000	142	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,966.00000	4,001	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			365.00000	335	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,671.00000	2,694	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			590.00000	551	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,946.00000	1,960	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			748.00000	704	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,604.00000	1,613	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,043.00000	999	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			998.00000	1,007	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			969.00000	927	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,124.00000	1,135	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			901.00000	862	29.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,257.00000	1,270	29.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			870.00000	831	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,325.00000	1,340	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			840.00000	802	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,395.00000	1,411	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,082.00000	1,037	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			938.00000	946	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,043.00000	999	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			998.00000	1,007	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			901.00000	862	29.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,257.00000	1,270	29.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			870.00000	831	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,325.00000	1,340	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			986.00000	944	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,092.00000	1,103	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			951.00000	910	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,157.00000	1,169	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			825.00000	788	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,431.00000	1,447	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			748.00000	704	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,604.00000	1,613	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			714.00000	671	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,670.00000	1,680	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			797.00000	756	30.38	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	15.65	Put			1,503.00000	1,515	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			619.00000	579	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,875.00000	1,888	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			714.00000	671	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,670.00000	1,680	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			650.00000	609	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,805.00000	1,817	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			698.00000	655	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,703.00000	1,714	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			665.00000	624	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,771.00000	1,782	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			562.00000	524	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,018.00000	2,033	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			681.00000	639	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,737.00000	1,748	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			590.00000	551	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,946.00000	1,960	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			509.00000	473	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,165.00000	2,182	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			461.00000	426	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,316.00000	2,335	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			485.00000	449	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,240.00000	2,258	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			438.00000	404	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,394.00000	2,413	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			416.00000	384	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,472.00000	2,492	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			438.00000	404	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,394.00000	2,413	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			395.00000	364	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,551.00000	2,572	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			522.00000	485	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,128.00000	2,144	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			497.00000	461	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,202.00000	2,220	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			449.00000	415	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,355.00000	2,374	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			427.00000	394	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,432.00000	2,452	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			634.00000	594	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,840.00000	1,852	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			576.00000	537	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,982.00000	1,996	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			449.00000	415	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,355.00000	2,374	30.38	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	17.35	Call			347.00000	318	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,752.00000	2,776	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			329.00000	301	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,834.00000	2,859	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			312.00000	284	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,917.00000	2,943	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			296.00000	269	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,001.00000	3,027	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			190.00000	170	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,695.00000	3,728	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			179.00000	160	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,785.00000	3,819	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			169.00000	151	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,875.00000	3,909	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			151.00000	134	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,057.00000	4,092	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			142.00000	126	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,148.00000	4,184	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			134.00000	119	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,240.00000	4,277	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			265.00000	240	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,171.00000	3,199	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			251.00000	227	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,257.00000	3,286	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			238.00000	214	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,343.00000	3,373	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			225.00000	202	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,430.00000	3,461	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			251.00000	227	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,257.00000	3,286	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			225.00000	202	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,430.00000	3,461	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			190.00000	170	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,695.00000	3,728	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			169.00000	151	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,875.00000	3,909	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			185.00000	165	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,740.00000	3,773	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			174.00000	155	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,830.00000	3,864	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			165.00000	146	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,920.00000	3,955	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			147.00000	130	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,102.00000	4,138	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			130.00000	115	30.38	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	19.10	Put			4,286.00000	4,323	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			123.00000	108	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,379.00000	4,417	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			151.00000	134	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,057.00000	4,092	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			134.00000	119	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,240.00000	4,277	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			119.00000	105	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,425.00000	4,463	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			113.00000	99	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,518.00000	4,557	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			106.00000	93	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,612.00000	4,651	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			100.00000	87	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,705.00000	4,746	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			147.00000	130	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,102.00000	4,138	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			116.00000	102	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,472.00000	4,510	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			109.00000	96	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,565.00000	4,604	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			338.00000	309	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,793.00000	2,817	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			304.00000	277	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,959.00000	2,985	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			288.00000	262	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,043.00000	3,070	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			258.00000	234	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,214.00000	3,242	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			244.00000	221	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,300.00000	3,329	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			231.00000	208	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,387.00000	3,417	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			219.00000	197	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,474.00000	3,505	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			395.00000	364	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,551.00000	2,572	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			375.00000	345	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,631.00000	2,653	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			356.00000	326	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,712.00000	2,735	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			338.00000	309	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,793.00000	2,817	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			258.00000	234	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,214.00000	3,242	30.38	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	16.65	Call			497.00000	461	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,202.00000	2,220	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			385.00000	354	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,591.00000	2,612	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			406.00000	373	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,511.00000	2,532	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			347.00000	318	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,752.00000	2,776	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			312.00000	284	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,917.00000	2,943	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			549.00000	511	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,054.00000	2,069	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			731.00000	688	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,637.00000	1,646	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,268.00000	1,211	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			724.00000	720	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,161.00000	1,116	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			816.00000	825	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,121.00000	1,078	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			877.00000	886	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,187.00000	1,136	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			792.00000	795	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,535.00000	1,476	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			541.00000	534	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,473.00000	1,414	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			579.00000	573	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,354.00000	1,295	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			659.00000	654	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,664.00000	1,604	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			470.00000	463	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,599.00000	1,539	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			504.00000	498	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,473.00000	1,414	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			579.00000	573	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,698.00000	1,638	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			453.00000	446	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,631.00000	1,572	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			487.00000	480	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,567.00000	1,507	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			522.00000	516	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,504.00000	1,445	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			559.00000	553	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,325.00000	1,267	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			680.00000	675	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,567.00000	1,507	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.90	Put			522.00000	516	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,268.00000	1,211	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			724.00000	720	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,062.00000	1,018	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			968.00000	976	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,412.00000	1,354	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			618.00000	612	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,141.00000	1,097	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			846.00000	855	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.14490		15.19520		28.05	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,358.00000	1,303	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,362.00000	1,358	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,339.00000	1,285	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,394.00000	1,390	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,475.00000	1,417	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,179.00000	1,173	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,513.00000	1,459	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,118.00000	1,114	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,493.00000	1,438	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,148.00000	1,143	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,564.00000	1,495	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,069.00000	1,050	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,616.00000	1,547	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,021.00000	1,002	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,415.00000	1,359	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,269.00000	1,264	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,304.00000	1,250	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,458.00000	1,456	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,220.00000	1,169	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,625.00000	1,624	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,269.00000	1,217	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,524.00000	1,522	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,204.00000	1,154	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,659.00000	1,659	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,304.00000	1,250	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,458.00000	1,456	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,189.00000	1,138	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,693.00000	1,693	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,253.00000	1,201	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,557.00000	1,556	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,434.00000	1,378	27.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,239.00000	1,233	27.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,724.00000	1,655	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			929.00000	910	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,697.00000	1,627	27.19	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	14.45	Put			952.00000	933	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,752.00000	1,683	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			907.00000	888	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,395.00000	1,340	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,300.00000	1,295	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,158.00000	1,109	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,763.00000	1,764	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,590.00000	1,521	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,045.00000	1,026	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,538.00000	1,477	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,093.00000	1,082	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,493.00000	1,438	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,148.00000	1,143	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,454.00000	1,397	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,209.00000	1,203	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,376.00000	1,321	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,331.00000	1,326	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,513.00000	1,459	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,118.00000	1,114	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,321.00000	1,268	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,426.00000	1,423	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,286.00000	1,233	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,491.00000	1,489	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,838.00000	1,768	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			843.00000	823	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,781.00000	1,711	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			885.00000	866	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,670.00000	1,600	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			974.00000	955	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,956.00000	1,886	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			761.00000	741	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,896.00000	1,826	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			801.00000	782	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,781.00000	1,711	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			885.00000	866	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,987.00000	1,917	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			741.00000	722	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,926.00000	1,856	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			781.00000	761	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,867.00000	1,797	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			822.00000	802	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,809.00000	1,739	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			864.00000	844	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,643.00000	1,574	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			998.00000	979	27.19	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	15.30	Call		1,321.00000	1,268	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,426.00000	1,423	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,129.00000	1,071	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,834.00000	1,826	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,286.00000	1,233	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,491.00000	1,489	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,158.00000	1,109	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,763.00000	1,764	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,129.00000	1,071	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,834.00000	1,826	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		1,092.00000	1,034	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,896.00000	1,890	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		1,055.00000	999	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,960.00000	1,954	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,415.00000	1,359	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,269.00000	1,264	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,236.00000	1,185	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,591.00000	1,590	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,173.00000	1,123	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,728.00000	1,729	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,236.00000	1,185	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,591.00000	1,590	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		1,143.00000	1,090	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,798.00000	1,795	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		1,110.00000	1,053	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,865.00000	1,858	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		1,073.00000	1,017	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,928.00000	1,922	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,724.00000	1,655	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		929.00000	910	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,475.00000	1,417	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,179.00000	1,173	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.98590	13.23930		29.75	337,633.40	26	5,904.00
€ / R On 16/03/2009 Currency Future	13.25	Call		515.00000	417	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		526.00000	681	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		535.00000	433	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		496.00000	647	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		497.00000	401	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		557.00000	715	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		444.00000	359	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		655.00000	823	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		461.00000	373	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		622.00000	787	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		413.00000	334	32.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.55	Put			723.00000	898	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			384.00000	311	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			794.00000	975	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			478.00000	387	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			589.00000	751	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			428.00000	347	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			689.00000	861	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			603.00000	485	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			413.00000	549	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			790.00000	640	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			251.00000	354	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			497.00000	401	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			557.00000	715	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			357.00000	290	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			868.00000	1,054	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			345.00000	280	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			905.00000	1,094	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			333.00000	269	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			943.00000	1,134	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			224.00000	178	36.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,385.00000	1,592	36.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			216.00000	171	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,427.00000	1,635	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			268.00000	214	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,179.00000	1,378	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			321.00000	259	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			982.00000	1,173	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			398.00000	322	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			759.00000	937	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			398.00000	322	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			759.00000	937	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			579.00000	466	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			440.00000	581	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			384.00000	311	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			794.00000	975	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			678.00000	546	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			339.00000	460	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			652.00000	524	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			363.00000	488	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			268.00000	214	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,179.00000	1,378	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			201.00000	159	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,512.00000	1,723	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			156.00000	116	37.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,816.00000	2,030	37.40	0.00	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	14.05	Call			289.00000	231	34.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,099.00000	1,295	34.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			300.00000	240	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,060.00000	1,254	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,154.00000	940	26.48	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			114.00000	154	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			705.00000	568	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			315.00000	432	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			918.00000	749	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			179.00000	263	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,240.00000	1,021	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			100.00000	135	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,240.00000	1,021	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			100.00000	135	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,283.00000	1,062	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			94.00000	126	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,196.00000	980	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			107.00000	144	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,028.00000	840	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			139.00000	204	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,069.00000	873	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			130.00000	187	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			952.00000	778	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			163.00000	242	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,416.00000	1,188	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			77.00000	102	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,111.00000	906	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			122.00000	170	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,327.00000	1,103	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			88.00000	117	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,786.00000	1,542	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			47.00000	56	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,690.00000	1,451	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			51.00000	65	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,598.00000	1,362	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			59.00000	76	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,506.00000	1,274	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			67.00000	88	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,069.00000	873	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			130.00000	187	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,738.00000	1,497	28.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			49.00000	61	28.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,644.00000	1,406	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			55.00000	71	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,552.00000	1,318	28.00	0.00	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	11.75	Put			63.00000	82	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,461.00000	1,231	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			72.00000	95	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,371.00000	1,145	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			82.00000	109	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,283.00000	1,062	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			94.00000	126	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,506.00000	1,274	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			67.00000	88	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			987.00000	809	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			148.00000	223	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,196.00000	980	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			107.00000	144	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			885.00000	720	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			195.00000	284	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			821.00000	666	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			232.00000	330	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			885.00000	720	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			195.00000	284	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			821.00000	666	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			232.00000	330	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			761.00000	615	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			272.00000	379	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			852.00000	692	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			213.00000	307	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,644.00000	1,406	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			55.00000	71	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,461.00000	1,231	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			72.00000	95	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,028.00000	840	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			139.00000	204	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			852.00000	692	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			213.00000	307	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			732.00000	591	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			293.00000	405	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			333.00000	269	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			943.00000	1,134	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			278.00000	222	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,139.00000	1,337	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			627.00000	503	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			388.00000	517	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			732.00000	591	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			293.00000	405	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			370.00000	300	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			831.00000	1,014	33.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.30	Call			241.00000	191	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,301.00000	1,505	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			413.00000	334	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			723.00000	898	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,834.00000	1,588	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			45.00000	52	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			143.00000	105	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,903.00000	2,119	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			85.00000	60	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,446.00000	2,675	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			47.00000	38	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,008.00000	3,252	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			25.00000	19	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,585.00000	3,833	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			705.00000	568	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			315.00000	432	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			188.00000	147	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,599.00000	1,811	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			115.00000	82	37.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,126.00000	2,346	37.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			67.00000	49	39.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,677.00000	2,914	39.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			36.00000	29	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,247.00000	3,493	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			77.00000	56	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,538.00000	2,770	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			34.00000	27	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,295.00000	3,541	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			14.00000	11	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,074.00000	4,325	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			5.00000	4	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,866.00000	5,118	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,930.00000	1,682	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			41.00000	46	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			105.00000	75	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,216.00000	2,439	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			49.00000	39	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,960.00000	3,203	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			21.00000	16	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,731.00000	3,980	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			8.00000	6	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,519.00000	4,770	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,319.00000	2,069	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			29.00000	33	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			149.00000	110	37.45	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	14.95	Put			1,860.00000	2,074	37.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			73.00000	54	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,584.00000	2,818	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			33.00000	26	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,343.00000	3,590	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			13.00000	10	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,124.00000	4,374	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,660.00000	2,411	35.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			21.00000	25	35.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,882.00000	1,634	29.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			43.00000	48	29.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			194.00000	154	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,555.00000	1,768	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			101.00000	71	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,262.00000	2,485	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			19.00000	15	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,780.00000	4,029	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,102.00000	2,851	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			13.00000	15	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,348.00000	3,097	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			9.00000	11	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,563.00000	2,313	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			23.00000	27	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			181.00000	140	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,642.00000	1,854	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			93.00000	65	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,353.00000	2,580	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			43.00000	34	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,103.00000	3,348	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,446.00000	3,196	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			7.00000	10	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,660.00000	2,411	35.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			21.00000	25	35.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			194.00000	154	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,555.00000	1,768	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,397.00000	3,146	40.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			8.00000	10	40.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,611.00000	2,362	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			22.00000	26	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			97.00000	68	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,307.00000	2,532	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			45.00000	36	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,055.00000	3,300	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,545.00000	3,294	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			6.00000	8	40.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.50	Call			2,758.00000	2,508	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			19.00000	22	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,979.00000	1,730	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			39.00000	44	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			209.00000	165	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,469.00000	1,679	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			110.00000	78	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,171.00000	2,393	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			52.00000	41	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,913.00000	3,155	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,151.00000	2,900	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			12.00000	14	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,368.00000	2,117	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			28.00000	32	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			278.00000	222	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,139.00000	1,337	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,053.00000	2,802	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			13.00000	16	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,270.00000	2,020	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			31.00000	34	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			259.00000	206	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,219.00000	1,420	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			70.00000	51	38.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,631.00000	2,866	38.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			31.00000	24	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,392.00000	3,638	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,954.00000	2,703	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			15.00000	18	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,173.00000	1,923	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			33.00000	37	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			241.00000	191	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,301.00000	1,505	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			131.00000	95	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,992.00000	2,209	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			63.00000	48	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,724.00000	2,962	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			28.00000	22	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,488.00000	3,736	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,250.00000	2,998	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			11.00000	12	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,465.00000	2,215	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			26.00000	29	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			987.00000	809	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			148.00000	223	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			170.00000	127	37.30	0.00	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	Put			1,730.00000	1,941	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			39.00000	30	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,199.00000	3,444	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,905.00000	2,654	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			16.00000	19	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,124.00000	1,875	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			35.00000	39	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			232.00000	184	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,343.00000	1,548	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			125.00000	91	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,036.00000	2,255	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			60.00000	46	39.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,771.00000	3,010	39.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			26.00000	20	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,537.00000	3,784	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,807.00000	2,557	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			18.00000	21	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,027.00000	1,778	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			38.00000	42	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			55.00000	42	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,865.00000	3,106	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			23.00000	18	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,634.00000	3,882	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,856.00000	2,606	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			17.00000	20	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,075.00000	1,826	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			36.00000	40	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			120.00000	86	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,081.00000	2,301	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			57.00000	44	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,818.00000	3,058	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,151.00000	2,900	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			12.00000	14	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,201.00000	2,949	39.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			11.00000	13	39.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,417.00000	2,166	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			27.00000	30	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			162.00000	121	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,773.00000	1,985	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			81.00000	58	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,492.00000	2,722	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,004.00000	2,752	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			14.00000	17	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,221.00000	1,972	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			32.00000	36	32.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.25	Call			249.00000	199	35.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,260.00000	1,463	35.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			137.00000	100	37.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,947.00000	2,164	37.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			67.00000	49	39.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,677.00000	2,914	39.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			29.00000	23	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,440.00000	3,687	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			17.00000	14	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,878.00000	4,128	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,368.00000	2,117	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			28.00000	32	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			23.00000	18	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,634.00000	3,882	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			9.00000	7	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,420.00000	4,671	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			9.00000	7	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,370.00000	4,621	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,611.00000	2,362	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			22.00000	26	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,834.00000	1,588	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			45.00000	52	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			603.00000	485	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			413.00000	549	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			97.00000	68	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,307.00000	2,532	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			18.00000	14	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,829.00000	4,078	40.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,709.00000	2,459	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			20.00000	23	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,930.00000	1,682	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			41.00000	46	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			105.00000	75	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,216.00000	2,439	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			49.00000	39	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,960.00000	3,203	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,743.00000	3,491	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			3.00000	5	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,954.00000	2,703	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			15.00000	18	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,416.00000	1,188	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			77.00000	102	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			63.00000	48	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,724.00000	2,962	39.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.22900		13.48100		29.42	7,937,400.00	600	2,786.00

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	13.50	Call			912.00000	823	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			931.00000	1,094	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			931.00000	840	30.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			900.00000	1,061	30.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			857.00000	771	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,026.00000	1,192	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			840.00000	751	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,059.00000	1,222	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			857.00000	771	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,026.00000	1,192	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			807.00000	713	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,126.00000	1,284	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			775.00000	677	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,194.00000	1,348	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			875.00000	791	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			994.00000	1,162	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			840.00000	751	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,059.00000	1,222	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			990.00000	894	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			809.00000	965	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,154.00000	1,032	28.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			623.00000	753	28.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			893.00000	807	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			962.00000	1,128	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			756.00000	659	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,225.00000	1,380	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			737.00000	641	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,256.00000	1,412	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			699.00000	608	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,318.00000	1,479	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			519.00000	448	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,688.00000	1,869	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			505.00000	435	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,724.00000	1,906	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			612.00000	530	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,481.00000	1,651	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			681.00000	592	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,350.00000	1,513	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			791.00000	695	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,160.00000	1,316	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			875.00000	791	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			994.00000	1,162	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			893.00000	807	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			962.00000	1,128	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			990.00000	894	29.68	0.00	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	13.30	Put			809.00000	965	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			970.00000	875	29.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			839.00000	996	29.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			951.00000	858	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			870.00000	1,029	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			807.00000	713	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,126.00000	1,284	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			951.00000	858	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			870.00000	1,029	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,050.00000	952	29.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			719.00000	873	29.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,010.00000	912	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			779.00000	933	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			699.00000	608	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,318.00000	1,479	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			564.00000	487	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,583.00000	1,758	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			451.00000	387	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,870.00000	2,058	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			379.00000	324	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,098.00000	2,295	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			629.00000	545	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,448.00000	1,616	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			663.00000	576	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,382.00000	1,547	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,182.00000	1,053	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			601.00000	724	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,071.00000	972	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			690.00000	843	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,270.00000	1,123	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			539.00000	644	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,560.00000	1,392	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			379.00000	463	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,526.00000	1,360	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			395.00000	481	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,594.00000	1,424	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			363.00000	445	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,526.00000	1,360	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			395.00000	481	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,394.00000	1,238	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			463.00000	559	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,427.00000	1,268	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			446.00000	539	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,331.00000	1,180	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			500.00000	601	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.05	Call			1,736.00000	1,557	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			305.00000	378	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,459.00000	1,298	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			428.00000	519	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,629.00000	1,456	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			348.00000	427	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,700.00000	1,523	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			319.00000	394	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,664.00000	1,489	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			333.00000	410	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,001.00000	1,807	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			220.00000	278	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,923.00000	1,733	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			242.00000	304	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,847.00000	1,661	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			266.00000	332	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,773.00000	1,591	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			292.00000	362	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,492.00000	1,329	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			411.00000	500	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,962.00000	1,770	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			231.00000	291	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,885.00000	1,697	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			254.00000	318	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,810.00000	1,626	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			279.00000	347	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,394.00000	1,238	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			463.00000	559	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,700.00000	1,523	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			319.00000	394	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,363.00000	1,209	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			482.00000	580	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,301.00000	1,151	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			520.00000	622	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,736.00000	1,557	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			305.00000	378	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,664.00000	1,489	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			333.00000	410	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,211.00000	1,074	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			580.00000	695	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,040.00000	1,844	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			209.00000	265	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,885.00000	1,697	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			254.00000	318	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,331.00000	1,180	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Put			500.00000	601	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,098.00000	992	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			667.00000	813	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,211.00000	1,074	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			580.00000	695	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,363.00000	1,209	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			482.00000	580	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,240.00000	1,096	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			559.00000	667	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,560.00000	1,392	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			379.00000	463	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,492.00000	1,329	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			411.00000	500	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,240.00000	1,096	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			559.00000	667	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,182.00000	1,053	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			601.00000	724	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,126.00000	1,012	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			645.00000	783	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,098.00000	992	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			667.00000	813	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			823.00000	732	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,092.00000	1,253	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,029.00000	932	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			748.00000	903	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			775.00000	677	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,194.00000	1,348	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			646.00000	560	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,415.00000	1,581	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			580.00000	501	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,549.00000	1,722	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			549.00000	474	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,618.00000	1,795	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			491.00000	423	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,760.00000	1,944	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			464.00000	399	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,833.00000	2,020	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			438.00000	376	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,907.00000	2,097	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			414.00000	354	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,983.00000	2,175	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			596.00000	516	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,515.00000	1,687	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			534.00000	461	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,653.00000	1,832	30.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.30	Call			629.00000	545	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,448.00000	1,616	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			596.00000	516	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,515.00000	1,687	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			534.00000	461	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,653.00000	1,832	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			477.00000	411	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,796.00000	1,982	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			426.00000	365	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,945.00000	2,136	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			402.00000	344	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,021.00000	2,215	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			357.00000	305	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,176.00000	2,376	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			337.00000	287	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,256.00000	2,458	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			317.00000	270	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,336.00000	2,541	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			299.00000	254	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,418.00000	2,625	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			477.00000	411	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,796.00000	1,982	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			451.00000	387	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,870.00000	2,058	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			357.00000	305	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,176.00000	2,376	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			718.00000	625	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,287.00000	1,446	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,071.00000	972	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			690.00000	843	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			718.00000	625	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,287.00000	1,446	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			681.00000	592	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,350.00000	1,513	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,050.00000	952	29.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			719.00000	873	29.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			663.00000	576	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,382.00000	1,547	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.45380		13.70480		29.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,216.00000	1,125	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,212.00000	1,371	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,198.00000	1,108	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,243.00000	1,404	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,235.00000	1,142	29.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,180.00000	1,338	29.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.90	Call			1,145.00000	1,060	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,340.00000	1,506	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,145.00000	1,060	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,340.00000	1,506	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,128.00000	1,040	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,373.00000	1,536	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,162.00000	1,075	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,307.00000	1,472	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,111.00000	1,020	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,406.00000	1,567	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,079.00000	982	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,474.00000	1,628	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,180.00000	1,092	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,275.00000	1,438	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,294.00000	1,196	29.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,089.00000	1,242	29.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,476.00000	1,354	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			871.00000	1,000	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,039.00000	945	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,534.00000	1,691	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			807.00000	732	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,952.00000	2,128	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,180.00000	1,092	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,275.00000	1,438	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,079.00000	982	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,474.00000	1,628	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,000.00000	909	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,595.00000	1,756	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			963.00000	875	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,658.00000	1,821	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			926.00000	841	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,721.00000	1,887	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			891.00000	809	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,786.00000	1,955	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,254.00000	1,160	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,150.00000	1,306	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,000.00000	909	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,595.00000	1,756	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			963.00000	875	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,658.00000	1,821	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,423.00000	1,313	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			918.00000	1,060	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,371.00000	1,273	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			966.00000	1,119	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,334.00000	1,233	28.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.40	Put			1,029.00000	1,180	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,704.00000	1,567	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			699.00000	813	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,645.00000	1,512	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			740.00000	858	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,587.00000	1,458	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			782.00000	904	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,531.00000	1,405	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			826.00000	952	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,371.00000	1,273	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			966.00000	1,119	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,254.00000	1,160	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,150.00000	1,306	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,314.00000	1,214	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,059.00000	1,211	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,274.00000	1,178	29.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,119.00000	1,274	29.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,095.00000	1,001	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,440.00000	1,597	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,059.00000	964	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,504.00000	1,660	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,019.00000	927	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,565.00000	1,723	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,334.00000	1,233	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,029.00000	1,180	28.94	0.00	0	0.00
ALBI On 05/02/2009 Index Future			293.98200		294.49300		0.00	0.00	0	557.00
ALBI On 07/05/2009 Index Future			301.52700		302.04000		0.00	0.00	0	336.00
ALBI On 06/08/2009 Index Future			308.71600		309.19700		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.35100		124.52300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.54200		127.71400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.67200		130.84500		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			295.93000		296.42400		0.00	0.00	0	591.00
GOVI On 07/05/2009 jGovi			303.52600		304.02100		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			310.97500		311.47300		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			9.31700		9.21900		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J157 On 15/09/2015 jSwap			8.59600		8.50800		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.75600		7.68500		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.40500		8.31100		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.56500		8.48100		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.36900		8.29700		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.28600		8.22200		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			10.77900		10.84200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.75500		10.81200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.16300		8.99200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.79200		7.64000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.33000		7.16400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.18900		8.06300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.80800		7.66000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.65200		7.51200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.20800		8.11400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.05800		7.95500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.00500		7.90800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.21300		8.14500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.10900		8.03800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.05800		7.99200		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.30700		11.31100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.08500		11.11200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.83000		10.88400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.90700		10.94200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.59500		10.63300		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			283.55100		284.13100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			290.82800		291.41200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			297.96600		298.55600		0.00	0.00	0	3.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 05/02/2009 Bond Future			6.91200		6.82600		3.00	140,786,921.24	1,228	6,230.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,730.00000	4,598	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.03700		5.93600		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,237.00000	4,105	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	2	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.80600		4.68200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,274.00000	5,140	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			5,523.00000	5,389	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	2	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			2.98000		2.82100		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3,038.00000	2,905	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2.00000	3	1.24	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.45800		7.44300		12.40	132,147,507.36	968	14,826.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,822.00000	4,731	12.60	0.00	0	1,700.00
R157 On 05/02/2009 Bond Future	8.25	Put			0.00000	0	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,695.00000	7,603	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			14,510.00000	14,418	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			10,482.00000	10,390	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,845.00000	11,753	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			7.30200		7.28600		12.40	128,862,957.52	968	2,896.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,209.00000	3,143	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,424.00000	3,454	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,467.00000	1,424	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,267.00000	6,319	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,234.00000	10,140	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			503.00000	505	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.21100		7.19600		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,416.00000	12,335	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,215.00000	1,221	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.15500		7.14000		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			6,740.00000	6,682	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,753.00000	4,778	12.55	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.93900		7.91600		24.77	95,766,727.44	762	2,885.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,662.00000	13,405	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			7.85100		7.82800		26.15	20,918,400.66	162	8,518.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 07/05/2009 Bond Future	8.00	Call			7,808.00000	7,625	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,902.00000	5,976	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,746.00000	1,671	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,033.00000	18,216	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,469.00000	14,239	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,292.00000	2,320	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.80200		7,77900		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,524.00000	17,313	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,893.00000	4,939	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.77000		7,74600		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,227.00000	11,067	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,011.00000	14,119	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,753.00000	19,545	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,854.00000	6,912	28.72	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			10.91100		10.98600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			148.00000	105	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			160.00000	113	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.61900		11.54300		0.40	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			26.00000	21	0.40	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			186.00000	204	0.40	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.57800		7,56100		0.00	0.00	0	4.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,773.00000	7,691	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			7.38100		7,36400		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,760.00000	8,682	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			330.00000	331	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.25100		7,23500		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,650.00000	9,582	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			938.00000	944	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.14800		7,13200		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			5,361.00000	5,313	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,757.00000	3,779	11.92	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.88800		7,87300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,163.00000	8,070	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			7.75500		7,74000		17.63	0.00	0	43.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,521.00000	8,432	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,091.00000	1,095	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.67300		7,65900		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			11,102.00000	11,025	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,973.00000	1,981	18.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/11/2009 Bond Future			7.62000	7.60600		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		6,268.00000	6,213	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,903.00000	6,931	18.06	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.90900	7.88400		0.00	0.00	0	18.00
R204 On 05/02/2009 Bond Future	9.25	Call		8,760.00000	8,591	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			7.79000	7.76500		19.31	0.00	0	8.00
R204 On 07/05/2009 Bond Future	9.00	Call		9,162.00000	9,011	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,246.00000	1,264	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.72100	7.69700		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		11,964.00000	11,829	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,251.00000	2,275	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.67300	7.64800		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		6,840.00000	6,742	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,818.00000	7,885	19.99	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.59700	7.60000		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		6,400.00000	6,412	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			7.37900	7.38300		10.87	49,999,592.52	486	646.00
R206 On 07/05/2009 Bond Future	9.00	Call		6,490.00000	6,497	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		406.00000	397	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.23100	7.23700		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,010.00000	8,023	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		790.00000	780	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.10800	7.11600		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		4,435.00000	4,445	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,067.00000	3,048	10.40	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.05900	8.03500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		7,935.00000	7,769	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			7.95700	7.93300		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		8,607.00000	8,463	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,615.00000	1,636	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.90000	7.87600		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		11,554.00000	11,419	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,751.00000	2,779	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.86100	7.83800		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		6,558.00000	6,468	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		8,872.00000	8,938	22.29	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.18700	8.13100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future	8.75	Call			4,245.00000	3,850	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			8.10300		8.04400		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,176.00000	6,870	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,364.00000	2,473	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.06400		8.00500		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,314.00000	11,001	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,111.00000	3,210	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.08600		8.03000		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			6,971.00000	6,764	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,933.00000	9,112	24.81	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.64900		7.61600		0.00	0.00	0	1,472.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,178.00000	11,850	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.57700		7.54400		34.24	0.00	0	4,073.00
R209 On 07/05/2009 Bond Future	9.00	Call			14,269.00000	13,971	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,387.00000	1,421	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.53400		7.50100		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			15,410.00000	15,142	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,088.00000	4,154	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.50400		7.47100		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			10,001.00000	9,804	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,298.00000	12,437	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			8,906.00000	8,722	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,920.00000	14,071	36.53	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			292.12700		292.61700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			299.62500		300.11600		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			306.97800		307.47300		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.50010		6.54530		27.28	0.00	0	8,174.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			237.00000	216	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			242.00000	266	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			257.00000	234	27.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			212.00000	234	27.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			219.00000	199	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			274.00000	299	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			203.00000	184	29.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			308.00000	334	29.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			188.00000	171	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			343.00000	371	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			174.00000	158	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			379.00000	408	30.27	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	6.65	Call			203.00000	184	29.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			308.00000	334	29.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			188.00000	171	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			343.00000	371	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			150.00000	137	31.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			455.00000	487	31.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			162.00000	147	30.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			416.00000	447	30.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			126.00000	115	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			531.00000	564	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			140.00000	127	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			495.00000	527	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			126.00000	115	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			531.00000	564	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			162.00000	147	30.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			416.00000	447	30.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			219.00000	199	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			274.00000	299	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			113.00000	103	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			568.00000	603	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			102.00000	92	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			606.00000	642	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			140.00000	127	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			495.00000	527	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			23.00000	20	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,128.00000	1,170	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			15.00000	13	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,270.00000	1,313	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			34.00000	30	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			989.00000	1,030	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			57.00000	51	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			812.00000	851	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			81.00000	73	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			686.00000	723	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			91.00000	82	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			646.00000	682	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			278.00000	254	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			183.00000	204	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			329.00000	300	25.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			133.00000	149	25.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			390.00000	356	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			94.00000	106	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			237.00000	216	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			242.00000	266	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			358.00000	326	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.30	Put			112.00000	126	24.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			302.00000	275	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			157.00000	175	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			278.00000	254	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			183.00000	204	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			102.00000	92	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			606.00000	642	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			424.00000	388	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			78.00000	88	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			302.00000	275	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			157.00000	175	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			81.00000	73	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			686.00000	723	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			72.00000	65	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			727.00000	765	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			57.00000	51	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			812.00000	851	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			44.00000	40	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			899.00000	939	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			64.00000	57	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			769.00000	807	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			50.00000	45	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			855.00000	895	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			497.00000	459	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			52.00000	59	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			424.00000	388	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			78.00000	88	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			668.00000	626	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			22.00000	26	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			580.00000	540	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			35.00000	40	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			623.00000	582	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			28.00000	32	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			538.00000	499	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			43.00000	48	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			459.00000	422	24.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			64.00000	72	24.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			459.00000	422	24.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			64.00000	72	24.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			72.00000	65	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			727.00000	765	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			44.00000	40	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			899.00000	939	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			39.00000	35	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			944.00000	985	32.08	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	7.55	Call		30.00000	27	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		1,035.00000	1,077	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		26.00000	23	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		1,081.00000	1,123	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		20.00000	18	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,175.00000	1,218	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		11.00000	10	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,366.00000	1,410	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		11.00000	10	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,366.00000	1,410	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		8.00000	7	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,463.00000	1,507	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		6.00000	5	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,561.00000	1,605	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		5.00000	4	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,659.00000	1,704	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		17.00000	15	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,222.00000	1,265	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		13.00000	11	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,318.00000	1,361	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		10.00000	9	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,414.00000	1,458	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		7.00000	6	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,512.00000	1,556	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		91.00000	82	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		646.00000	682	32.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.59590	6.64100		26.76	1,319,180.00	200	1,370.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		425.00000	397	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		434.00000	451	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		445.00000	415	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		404.00000	419	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		407.00000	380	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		466.00000	484	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		390.00000	364	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		499.00000	518	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		374.00000	348	28.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		533.00000	553	28.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		359.00000	334	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		568.00000	588	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		331.00000	308	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		640.00000	662	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		331.00000	308	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		640.00000	662	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		344.00000	321	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		603.00000	625	28.68	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	6.85	Call			359.00000	334	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			568.00000	588	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			301.00000	279	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			710.00000	733	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			318.00000	296	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			677.00000	700	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			344.00000	321	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			603.00000	625	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			374.00000	348	28.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			533.00000	553	28.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			407.00000	380	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			466.00000	484	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			284.00000	264	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			743.00000	768	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			269.00000	249	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			778.00000	803	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			301.00000	279	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			710.00000	733	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			269.00000	249	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			778.00000	803	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			122.00000	111	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,281.00000	1,315	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			107.00000	97	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,366.00000	1,401	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			157.00000	143	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,116.00000	1,148	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			201.00000	184	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			960.00000	988	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			240.00000	221	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			849.00000	875	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			254.00000	235	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			813.00000	839	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			463.00000	433	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			372.00000	387	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			504.00000	473	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			313.00000	327	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			526.00000	493	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			285.00000	297	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			425.00000	397	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			434.00000	451	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			526.00000	493	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			285.00000	297	25.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			483.00000	453	26.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			342.00000	357	26.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			576.00000	541	24.60	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	6.30	Put			235.00000	245	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			254.00000	235	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			813.00000	839	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			226.00000	208	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			885.00000	912	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			201.00000	184	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			960.00000	988	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			178.00000	163	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,037.00000	1,067	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			213.00000	196	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			922.00000	950	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			189.00000	173	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			998.00000	1,027	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			633.00000	595	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			192.00000	199	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			772.00000	732	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			131.00000	136	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			701.00000	661	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			160.00000	165	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			633.00000	595	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			192.00000	199	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			576.00000	541	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			235.00000	245	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			736.00000	696	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			145.00000	150	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			667.00000	628	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			176.00000	182	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			604.00000	567	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			213.00000	221	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			551.00000	516	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			260.00000	271	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			667.00000	628	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			176.00000	182	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			167.00000	153	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,076.00000	1,107	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			148.00000	135	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,157.00000	1,189	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			226.00000	208	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			885.00000	912	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			139.00000	126	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,198.00000	1,230	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			139.00000	126	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,198.00000	1,230	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			122.00000	111	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,281.00000	1,315	29.33	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	7.90	Call			107.00000	97	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,366.00000	1,401	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			94.00000	84	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,453.00000	1,489	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			82.00000	74	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,541.00000	1,578	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			72.00000	64	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,631.00000	1,668	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			63.00000	56	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,722.00000	1,760	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			72.00000	64	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,631.00000	1,668	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			167.00000	153	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,076.00000	1,107	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			504.00000	473	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			313.00000	327	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			463.00000	433	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			372.00000	387	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.68290		6.72840		26.56	400,974.00	60	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			560.00000	526	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			582.00000	593	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			579.00000	543	26.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			550.00000	560	26.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			543.00000	509	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			614.00000	626	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			526.00000	493	27.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			647.00000	660	27.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			510.00000	478	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			681.00000	695	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			494.00000	463	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			716.00000	730	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			465.00000	435	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			787.00000	802	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			479.00000	449	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			751.00000	766	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			494.00000	463	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			716.00000	730	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			465.00000	435	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			787.00000	802	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			434.00000	405	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			855.00000	872	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			451.00000	422	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			823.00000	840	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			451.00000	422	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			823.00000	840	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.50	Call			655.00000	619	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			426.00000	436	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			618.00000	581	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			489.00000	498	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			579.00000	543	26.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			550.00000	560	26.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			416.00000	389	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			888.00000	906	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			383.00000	357	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			955.00000	974	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			675.00000	638	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			397.00000	405	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			636.00000	599	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			457.00000	466	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			598.00000	562	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			519.00000	529	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			434.00000	405	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			855.00000	872	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			400.00000	372	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			921.00000	940	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			720.00000	681	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			342.00000	348	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			675.00000	638	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			397.00000	405	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			598.00000	562	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			519.00000	529	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			543.00000	509	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			614.00000	626	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			383.00000	357	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			955.00000	974	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			353.00000	327	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,024.00000	1,045	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			510.00000	478	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			681.00000	695	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			416.00000	389	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			888.00000	906	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			353.00000	327	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,024.00000	1,045	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			324.00000	300	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,096.00000	1,117	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			368.00000	342	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			989.00000	1,009	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			338.00000	313	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,060.00000	1,081	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			311.00000	287	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,132.00000	1,154	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		745.00000	704	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		316.00000	321	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		697.00000	659	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		369.00000	376	24.83	0.00	0	0.00

Total for Derivatives:							981,026,600.34	45,163	426,076.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							981,026,600.34	45,163	426,076.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------