

Daily MTM Report

Daily summary for 11/02/2009

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			17.03800	17.09200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.72500	6.69000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.82000	7.73000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.33000	8.27000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.22100	10.26600			0.00	0	0.00
R201 On 21/12/2014 Bond			7.74000	7.60000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.26500	8.19500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.29000	8.21500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.72000	7.57500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.41500	8.39000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.51100	8.51700			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				8.16500	8.05000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.95760		9.77140		26.31	287,157,268.80	28,838	178,883.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			316.00000	414	25.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			295.00000	206	25.28	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			359.00000	470	24.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			238.00000	162	24.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			297.00000	389	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			325.00000	231	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			205.00000	269	27.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			534.00000	411	27.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			205.00000	269	27.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			534.00000	411	27.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			170.00000	224	28.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			648.00000	517	28.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			141.00000	188	30.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			769.00000	630	30.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			218.00000	286	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			496.00000	378	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			7.00000	10	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,535.00000	2,353	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			278.00000	365	25.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			357.00000	258	25.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			180.00000	238	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			609.00000	480	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			180.00000	238	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			609.00000	480	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			132.00000	177	30.46	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			811.00000	669	30.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			159.00000	211	29.36	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			688.00000	554	29.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			125.00000	167	30.83	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			853.00000	710	30.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			79.00000	108	33.79	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,207.00000	1,051	33.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			64.00000	89	35.27	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,392.00000	1,231	35.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.15	Call			192.00000	253	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			571.00000	445	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			111.00000	149	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			939.00000	792	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			150.00000	199	29.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			728.00000	591	29.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			192.00000	253	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			571.00000	445	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			71.00000	98	34.53	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,299.00000	1,140	34.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			261.00000	343	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			390.00000	285	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			278.00000	365	25.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			357.00000	258	25.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			383.00000	501	24.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			211.00000	143	24.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			437.00000	568	24.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			165.00000	111	24.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			409.00000	534	24.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			188.00000	126	24.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			383.00000	501	24.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			211.00000	143	24.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			231.00000	304	27.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			460.00000	346	27.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			141.00000	188	30.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			769.00000	630	30.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			150.00000	199	29.73	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			728.00000	591	29.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			111.00000	149	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			939.00000	792	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			117.00000	158	31.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			896.00000	750	31.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			99.00000	134	32.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,027.00000	876	32.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			218.00000	286	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			496.00000	378	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			83.00000	114	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,162.00000	1,006	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			75.00000	103	34.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,253.00000	1,095	34.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			104.00000	141	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			983.00000	834	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			93.00000	127	32.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,072.00000	919	32.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			159.00000	211	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.30	Put			688.00000	554	29.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			38.00000	54	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,667.00000	1,496	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			35.00000	50	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,713.00000	1,542	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			26.00000	38	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,855.00000	1,681	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,872.00000	2,058	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			573.00000	732	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			101.00000	74	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			337.00000	441	24.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			265.00000	183	24.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			502.00000	648	24.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			131.00000	91	24.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			649.00000	818	25.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			77.00000	60	25.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,039.00000	1,226	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			18.00000	18	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			992.00000	1,179	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	21	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,181.00000	1,368	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			10.00000	11	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,181.00000	1,368	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			10.00000	11	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,229.00000	1,416	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			8.00000	9	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,375.00000	1,562	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			4.00000	5	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,326.00000	1,514	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			5.00000	6	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,278.00000	1,465	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			6.00000	7	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,474.00000	1,661	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			2.00000	3	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,229.00000	1,416	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			8.00000	9	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,722.00000	1,909	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,623.00000	1,809	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	2	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,523.00000	1,710	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			2.00000	3	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,425.00000	1,612	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	4	27.02	0.00	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	8.65	Call			1,133.00000	1,320	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			12.00000	13	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			947.00000	1,133	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			25.00000	25	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,425.00000	1,612	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	4	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,326.00000	1,514	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			5.00000	6	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			947.00000	1,133	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			25.00000	25	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			857.00000	1,042	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			35.00000	34	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,772.00000	1,958	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	1	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,672.00000	1,859	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,573.00000	1,760	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	2	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,086.00000	1,273	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			14.00000	15	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,672.00000	1,859	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,573.00000	1,760	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	2	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,086.00000	1,273	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			14.00000	15	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			992.00000	1,179	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	21	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			901.00000	1,087	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			30.00000	29	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,722.00000	1,909	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,623.00000	1,809	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	2	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,133.00000	1,320	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			12.00000	13	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,474.00000	1,661	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			2.00000	3	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			813.00000	997	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			42.00000	39	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			729.00000	906	26.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			57.00000	49	26.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			649.00000	818	25.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			77.00000	60	25.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			729.00000	906	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Put			57.00000	49	26.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			502.00000	648	24.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			131.00000	91	24.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			337.00000	441	24.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			265.00000	183	24.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			901.00000	1,087	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			30.00000	29	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			573.00000	732	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			101.00000	74	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			297.00000	389	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			325.00000	231	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			261.00000	343	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			390.00000	285	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			537.00000	690	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			115.00000	82	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			469.00000	608	24.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			147.00000	100	24.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			246.00000	323	26.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			424.00000	315	26.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			117.00000	158	31.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			896.00000	750	31.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			104.00000	141	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			983.00000	834	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			67.00000	93	34.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,346.00000	1,185	34.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			59.00000	82	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,437.00000	1,274	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			88.00000	120	33.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,117.00000	962	33.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			79.00000	108	33.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,207.00000	1,051	33.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			88.00000	120	33.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,117.00000	962	33.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			54.00000	75	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,482.00000	1,318	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			45.00000	64	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,574.00000	1,406	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			45.00000	64	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,574.00000	1,406	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			32.00000	46	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,760.00000	1,588	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			22.00000	32	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,950.00000	1,774	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			18.00000	27	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,047.00000	1,869	35.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.90	Call			15.00000	22	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,143.00000	1,965	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			12.00000	18	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,241.00000	2,061	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			67.00000	93	34.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,346.00000	1,185	34.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			59.00000	82	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,437.00000	1,274	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			49.00000	70	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,528.00000	1,362	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			42.00000	59	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,620.00000	1,451	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			29.00000	42	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,808.00000	1,634	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			24.00000	35	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,903.00000	1,727	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			20.00000	29	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,999.00000	1,822	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			16.00000	24	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,095.00000	1,917	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			18.00000	27	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,047.00000	1,869	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			64.00000	89	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,392.00000	1,231	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			83.00000	114	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,162.00000	1,006	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			246.00000	323	26.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			424.00000	315	26.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			409.00000	534	24.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			188.00000	126	24.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			610.00000	774	25.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			89.00000	67	25.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			469.00000	608	24.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			147.00000	100	24.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			688.00000	862	26.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			67.00000	54	26.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			537.00000	690	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			115.00000	82	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			359.00000	470	24.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			238.00000	162	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.11880		9.93170		27.40	26,015,434.80	2,571	7,450.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			598.00000	703	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			616.00000	534	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			636.00000	745	26.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			555.00000	476	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.00	Call			579.00000	683	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			648.00000	564	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			483.00000	573	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			851.00000	754	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			438.00000	521	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			956.00000	852	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			404.00000	483	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,022.00000	914	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			497.00000	590	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			816.00000	721	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			512.00000	608	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			781.00000	689	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			469.00000	557	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			887.00000	788	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			455.00000	541	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			924.00000	822	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			372.00000	447	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,091.00000	978	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			372.00000	447	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,091.00000	978	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			483.00000	573	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			851.00000	754	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			544.00000	645	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			713.00000	626	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			676.00000	791	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			495.00000	422	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			697.00000	815	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			465.00000	397	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			657.00000	767	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			525.00000	448	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			562.00000	664	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			680.00000	595	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			562.00000	664	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			680.00000	595	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			528.00000	626	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			746.00000	657	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			469.00000	557	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			887.00000	788	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			388.00000	465	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,056.00000	946	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			388.00000	465	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,056.00000	946	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			421.00000	502	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			989.00000	883	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			404.00000	483	28.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,022.00000	914	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			329.00000	398	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,197.00000	1,079	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			357.00000	430	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,126.00000	1,011	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			302.00000	367	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,270.00000	1,148	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			265.00000	325	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,384.00000	1,256	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			243.00000	299	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,461.00000	1,330	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			315.00000	382	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,233.00000	1,113	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			329.00000	398	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,197.00000	1,079	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			289.00000	352	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,308.00000	1,184	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			455.00000	541	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			924.00000	822	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			203.00000	252	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,621.00000	1,483	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			154.00000	193	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,872.00000	1,725	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			147.00000	185	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,915.00000	1,766	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			127.00000	161	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,045.00000	1,892	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			232.00000	286	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,501.00000	1,368	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			315.00000	382	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,233.00000	1,113	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			792.00000	926	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			360.00000	307	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			617.00000	724	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			585.00000	505	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			743.00000	869	25.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			411.00000	350	25.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			657.00000	767	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			525.00000	448	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			844.00000	986	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			313.00000	267	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,155.00000	1,314	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			173.00000	146	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,155.00000	1,314	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			173.00000	146	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,270.00000	1,435	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			139.00000	116	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,310.00000	1,476	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			128.00000	107	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,350.00000	1,518	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			119.00000	99	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,432.00000	1,602	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			101.00000	84	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,391.00000	1,560	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			109.00000	91	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,560.00000	1,733	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			78.00000	64	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,391.00000	1,560	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			109.00000	91	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,231.00000	1,394	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			150.00000	125	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,735.00000	1,913	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			54.00000	44	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,647.00000	1,822	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			65.00000	53	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,474.00000	1,646	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			93.00000	77	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,081.00000	1,237	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			200.00000	168	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,010.00000	1,162	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			228.00000	193	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,691.00000	1,867	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			59.00000	49	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,603.00000	1,777	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			71.00000	59	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,517.00000	1,689	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			85.00000	70	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,193.00000	1,354	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			161.00000	135	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,118.00000	1,275	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			186.00000	157	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,045.00000	1,199	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			214.00000	180	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,918.00000	2,098	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			36.00000	29	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,826.00000	2,005	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			44.00000	36	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,474.00000	1,646	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			93.00000	77	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,560.00000	1,733	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			78.00000	64	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,781.00000	1,959	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			49.00000	40	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,603.00000	1,777	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			71.00000	59	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,193.00000	1,354	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			161.00000	135	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,432.00000	1,602	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			101.00000	84	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,350.00000	1,518	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			119.00000	99	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,270.00000	1,435	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			139.00000	116	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,045.00000	1,199	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			214.00000	180	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			976.00000	1,125	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			244.00000	207	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			909.00000	1,054	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			277.00000	235	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			976.00000	1,125	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			244.00000	207	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			697.00000	815	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			465.00000	397	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			743.00000	869	25.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			411.00000	350	25.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			909.00000	1,054	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			277.00000	235	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			544.00000	645	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			713.00000	626	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			844.00000	986	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			313.00000	267	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			617.00000	724	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			585.00000	505	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			767.00000	897	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			385.00000	328	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			719.00000	842	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			438.00000	373	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			528.00000	626	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			746.00000	657	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			343.00000	414	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,161.00000	1,045	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			243.00000	299	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,461.00000	1,330	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			222.00000	274	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,541.00000	1,406	28.55	0.00	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			277.00000	338	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,345.00000	1,219	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			254.00000	311	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,422.00000	1,293	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			302.00000	367	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,270.00000	1,148	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			254.00000	311	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,422.00000	1,293	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			212.00000	263	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,581.00000	1,444	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			194.00000	241	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,662.00000	1,522	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			177.00000	221	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,745.00000	1,602	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			161.00000	202	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,829.00000	1,683	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			185.00000	231	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,704.00000	1,562	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			169.00000	211	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,787.00000	1,643	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			140.00000	177	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,958.00000	1,808	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			115.00000	147	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,133.00000	1,978	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			104.00000	134	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,223.00000	2,065	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			94.00000	122	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,313.00000	2,153	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			85.00000	111	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,404.00000	2,242	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			133.00000	169	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,001.00000	1,850	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			121.00000	154	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,089.00000	1,935	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			110.00000	140	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,178.00000	2,021	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			99.00000	128	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,268.00000	2,109	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			169.00000	211	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,787.00000	1,643	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			104.00000	134	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,223.00000	2,065	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			512.00000	608	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			781.00000	689	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			212.00000	263	28.55	0.00	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			1,581.00000	1,444	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			194.00000	241	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,662.00000	1,522	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			265.00000	325	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,384.00000	1,256	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			203.00000	252	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,621.00000	1,483	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			598.00000	703	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			616.00000	534	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			719.00000	842	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			438.00000	373	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			636.00000	745	26.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			555.00000	476	26.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			876.00000	1,020	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			294.00000	251	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			818.00000	955	24.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			336.00000	286	24.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			767.00000	897	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			385.00000	328	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.26250		10.07680		27.37	0.00	0	260.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			816.00000	925	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			839.00000	763	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			873.00000	984	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			747.00000	671	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			798.00000	906	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			871.00000	794	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			699.00000	797	28.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,073.00000	985	28.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			647.00000	740	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,170.00000	1,078	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			594.00000	682	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,267.00000	1,170	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			629.00000	720	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,202.00000	1,108	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			715.00000	814	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,038.00000	952	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			666.00000	760	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,139.00000	1,048	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			647.00000	740	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,170.00000	1,078	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			561.00000	646	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,334.00000	1,233	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			561.00000	646	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,334.00000	1,233	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			685.00000	781	28.20	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 14/09/2009 Currency Future	10.50	Put			1,108.00000	1,018	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			666.00000	760	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,139.00000	1,048	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			746.00000	850	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			970.00000	887	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			780.00000	888	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			903.00000	825	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			913.00000	1,025	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			686.00000	612	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			894.00000	1,004	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			717.00000	641	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			854.00000	965	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			777.00000	702	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			429.00000	500	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,652.00000	1,538	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			932.00000	1,046	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			655.00000	584	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			894.00000	1,004	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			717.00000	641	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,017.00000	1,143	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			540.00000	480	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			973.00000	1,093	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			596.00000	531	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			932.00000	1,046	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			655.00000	584	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			746.00000	850	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			970.00000	887	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			715.00000	814	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,038.00000	952	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,040.00000	1,168	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			513.00000	456	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			995.00000	1,118	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			568.00000	505	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			952.00000	1,069	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			626.00000	557	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			834.00000	944	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			808.00000	732	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			763.00000	868	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			936.00000	856	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			730.00000	832	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,003.00000	919	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,063.00000	1,195	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			486.00000	432	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			973.00000	1,093	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			596.00000	531	25.57	0.00	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		780.00000	888	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		903.00000	825	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		816.00000	925	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		839.00000	763	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		611.00000	701	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,235.00000	1,139	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		577.00000	664	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,300.00000	1,201	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		545.00000	628	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,368.00000	1,266	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		514.00000	594	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,437.00000	1,331	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		798.00000	906	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		871.00000	794	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		730.00000	832	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,003.00000	919	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		529.00000	611	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,402.00000	1,298	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		499.00000	577	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,472.00000	1,365	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		470.00000	545	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,543.00000	1,433	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		577.00000	664	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,300.00000	1,201	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		499.00000	577	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,472.00000	1,365	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		442.00000	515	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,616.00000	1,503	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		545.00000	628	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,368.00000	1,266	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		484.00000	561	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,507.00000	1,399	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	944	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		0.00000	732	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.38700	10.19860		27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		0.00000	1,110	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		0.00000	923	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,036.00000	1,147	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		938.00000	860	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		966.00000	1,074	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,067.00000	987	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		868.00000	971	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,270.00000	1,184	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		824.00000	922	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,376.00000	1,285	28.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.90	Call			784.00000	877	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,485.00000	1,390	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			810.00000	907	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,412.00000	1,320	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			884.00000	987	27.98	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,235.00000	1,150	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			839.00000	938	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,340.00000	1,251	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			758.00000	849	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,559.00000	1,462	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			853.00000	954	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,305.00000	1,217	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			810.00000	907	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,412.00000	1,320	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			915.00000	1,022	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,167.00000	1,085	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,054.00000	1,167	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			906.00000	830	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,073.00000	1,187	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			874.00000	800	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,036.00000	1,147	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			938.00000	860	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			948.00000	1,057	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,100.00000	1,020	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			899.00000	1,005	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,201.00000	1,118	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			508.00000	573	31.89	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,610.00000	2,486	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			415.00000	472	33.27	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,217.00000	3,085	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,111.00000	1,228	26.11	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			813.00000	741	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			721.00000	809	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,673.00000	1,572	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			733.00000	822	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,635.00000	1,535	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			688.00000	771	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,789.00000	1,684	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			710.00000	796	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,711.00000	1,609	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			508.00000	573	31.89	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,610.00000	2,486	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			626.00000	703	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,028.00000	1,916	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			646.00000	725	30.14	0.00	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	11.50	Put			1,947.00000	1,838	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			932.00000	1,040	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,133.00000	1,053	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			556.00000	625	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,357.00000	2,238	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			493.00000	556	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,695.00000	2,569	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			439.00000	498	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,041.00000	2,911	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			394.00000	448	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,395.00000	3,261	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			572.00000	643	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,274.00000	2,156	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			452.00000	511	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,953.00000	2,824	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			404.00000	460	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,306.00000	3,173	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,912.00000	2,082	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			214.00000	195	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,498.00000	1,648	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			399.00000	361	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,194.00000	1,317	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			696.00000	630	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			540.00000	607	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,442.00000	2,320	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			383.00000	437	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,485.00000	3,350	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,990.00000	2,162	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			192.00000	175	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,562.00000	1,716	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			363.00000	329	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,239.00000	1,366	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			641.00000	579	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,001.00000	1,110	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,003.00000	923	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			666.00000	747	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,868.00000	1,760	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			465.00000	526	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,866.00000	2,739	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,696.00000	1,857	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			297.00000	270	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,336.00000	1,472	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			537.00000	485	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			589.00000	662	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,191.00000	2,075	30.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.60	Call			339.00000	388	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,741.00000	3,601	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,628.00000	1,785	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			329.00000	298	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,287.00000	1,418	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			588.00000	531	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			479.00000	541	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,780.00000	2,654	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			404.00000	460	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,306.00000	3,173	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			326.00000	373	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,827.00000	3,686	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,766.00000	1,930	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			267.00000	243	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,387.00000	1,529	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			489.00000	442	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			607.00000	682	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,109.00000	1,995	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			427.00000	484	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,128.00000	2,997	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			353.00000	404	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,655.00000	3,517	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,838.00000	2,005	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			240.00000	218	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,441.00000	1,587	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			443.00000	400	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,152.00000	1,271	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			753.00000	684	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			524.00000	590	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,525.00000	2,403	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			439.00000	498	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,041.00000	2,911	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			368.00000	420	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,569.00000	3,433	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,731.00000	1,893	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			282.00000	256	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,361.00000	1,500	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			513.00000	463	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,092.00000	1,207	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			843.00000	770	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			598.00000	672	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,150.00000	2,035	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			501.00000	564	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,652.00000	2,527	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			421.00000	478	33.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,173.00000	3,041	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			346.00000	396	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,698.00000	3,559	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,152.00000	2,327	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			153.00000	140	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,696.00000	1,857	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			297.00000	270	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			589.00000	662	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,191.00000	2,075	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,235.00000	2,411	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			136.00000	124	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,387.00000	1,529	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			489.00000	442	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,277.00000	2,454	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			128.00000	117	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,802.00000	1,968	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			253.00000	231	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,414.00000	1,558	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			465.00000	421	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,131.00000	1,249	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			783.00000	712	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			745.00000	835	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,597.00000	1,498	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			617.00000	692	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,068.00000	1,955	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			516.00000	581	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,567.00000	2,444	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			433.00000	491	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,084.00000	2,954	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,405.00000	2,584	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			106.00000	97	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,498.00000	1,648	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			399.00000	361	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			540.00000	607	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,442.00000	2,320	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,362.00000	2,540	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			113.00000	103	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,875.00000	2,044	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			226.00000	207	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,469.00000	1,617	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			421.00000	380	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,173.00000	1,294	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			724.00000	657	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			771.00000	863	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,522.00000	1,426	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.55	Call			636.00000	714	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,987.00000	1,877	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			532.00000	598	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,483.00000	2,361	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			388.00000	442	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,440.00000	3,305	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,580.00000	2,761	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			81.00000	74	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,070.00000	2,244	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			172.00000	157	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			688.00000	771	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,789.00000	1,684	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,624.00000	2,806	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			76.00000	69	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,111.00000	2,285	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			162.00000	148	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,662.00000	1,821	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			313.00000	284	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,311.00000	1,445	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			562.00000	508	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			699.00000	783	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,750.00000	1,646	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			581.00000	652	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,232.00000	2,115	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,669.00000	2,851	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			71.00000	64	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,319.00000	2,497	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			120.00000	110	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,441.00000	1,587	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			443.00000	400	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,030.00000	2,203	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			182.00000	166	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,594.00000	1,750	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			346.00000	313	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,263.00000	1,392	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			614.00000	555	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,018.00000	1,128	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			970.00000	891	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			677.00000	759	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,828.00000	1,722	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			564.00000	634	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,315.00000	2,197	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			472.00000	533	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,823.00000	2,696	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			319.00000	366	33.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,871.00000	3,729	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,628.00000	1,785	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			329.00000	298	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			572.00000	643	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,274.00000	2,156	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			300.00000	345	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,002.00000	3,858	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			313.00000	359	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,914.00000	3,772	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,662.00000	1,821	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			313.00000	284	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			581.00000	652	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,232.00000	2,115	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			486.00000	548	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,737.00000	2,611	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			333.00000	381	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,784.00000	3,644	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			288.00000	332	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,090.00000	3,945	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,193.00000	2,369	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			144.00000	132	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,070.00000	2,244	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			172.00000	157	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,152.00000	2,327	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			153.00000	140	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,580.00000	2,761	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			81.00000	74	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.88070		10.70890		28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,239.00000	1,350	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,231.00000	1,169	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,275.00000	1,389	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,167.00000	1,108	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,205.00000	1,313	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,296.00000	1,232	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,108.00000	1,210	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,499.00000	1,429	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,093.00000	1,193	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,534.00000	1,463	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,049.00000	1,146	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,640.00000	1,565	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,010.00000	1,104	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,741.00000	1,664	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,034.00000	1,131	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,676.00000	1,600	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,078.00000	1,177	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,569.00000	1,497	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			810.00000	891	31.16	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,401.00000	2,310	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,583.00000	1,716	26.22	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			724.00000	685	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,034.00000	1,131	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,676.00000	1,600	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,021.00000	1,116	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,712.00000	1,635	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			955.00000	1,046	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,896.00000	1,815	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,007.00000	1,101	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,748.00000	1,671	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			993.00000	1,087	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,785.00000	1,706	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			930.00000	1,019	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,971.00000	1,889	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			980.00000	1,073	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,821.00000	1,742	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			967.00000	1,059	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,858.00000	1,779	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,063.00000	1,162	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,604.00000	1,531	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,139.00000	1,243	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,430.00000	1,362	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,171.00000	1,277	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,362.00000	1,296	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,155.00000	1,260	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,396.00000	1,329	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,124.00000	1,226	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,465.00000	1,395	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,331.00000	1,449	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,072.00000	1,018	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,630.00000	1,767	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			672.00000	636	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,536.00000	1,667	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			778.00000	736	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,492.00000	1,620	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			833.00000	789	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,449.00000	1,575	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			891.00000	844	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,408.00000	1,531	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			950.00000	900	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,369.00000	1,489	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,010.00000	958	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.55	Call			763.00000	840	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,604.00000	2,509	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,759.00000	1,901	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			550.00000	520	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			967.00000	1,059	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,858.00000	1,779	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			560.00000	621	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,551.00000	3,440	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,841.00000	1,988	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			482.00000	457	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,188.00000	1,295	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,329.00000	1,264	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			589.00000	652	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,430.00000	3,321	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,899.00000	2,048	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			440.00000	417	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,222.00000	1,331	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,263.00000	1,201	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,188.00000	1,295	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,329.00000	1,264	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			608.00000	673	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,350.00000	3,242	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,929.00000	2,079	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			420.00000	398	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,205.00000	1,313	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,296.00000	1,232	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,108.00000	1,210	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,499.00000	1,429	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			619.00000	684	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,310.00000	3,203	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,990.00000	2,142	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			381.00000	361	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			639.00000	706	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,230.00000	3,125	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			906.00000	994	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,047.00000	1,963	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			516.00000	573	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,757.00000	3,642	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,655.00000	1,793	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			646.00000	612	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			942.00000	1,032	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,933.00000	1,852	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			918.00000	1,007	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,009.00000	1,926	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			524.00000	582	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,715.00000	3,602	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,536.00000	1,667	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		778.00000	736	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		906.00000	994	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,047.00000	1,963	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		884.00000	969	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,125.00000	2,039	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		862.00000	946	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,203.00000	2,115	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		482.00000	537	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,923.00000	3,806	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,606.00000	1,741	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		697.00000	660	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,049.00000	1,146	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,640.00000	1,565	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		918.00000	1,007	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,009.00000	1,926	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		895.00000	982	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,086.00000	2,001	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		507.00000	564	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,798.00000	3,683	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,706.00000	1,846	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		597.00000	565	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		542.00000	601	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,633.00000	3,521	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,813.00000	1,958	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		504.00000	478	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		1,870.00000	2,018	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		461.00000	437	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		598.00000	662	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,390.00000	3,281	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,185.00000	2,343	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		276.00000	263	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,313.00000	1,429	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,104.00000	1,048	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,275.00000	1,389	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,167.00000	1,108	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		660.00000	729	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		3,152.00000	3,048	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.32440	14.38240		23.91	71,622.00	5	14,273.00
£ / R On 16/03/2009 Currency Future	14.40	Call		415.00000	384	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		433.00000	460	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		397.00000	367	24.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		464.00000	492	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.75	Call			302.00000	278	26.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			669.00000	703	26.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			345.00000	319	25.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			563.00000	594	25.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			330.00000	304	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			598.00000	630	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			316.00000	291	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			633.00000	666	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			415.00000	384	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			433.00000	460	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			456.00000	423	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			373.00000	398	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			456.00000	423	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			373.00000	398	23.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			500.00000	464	23.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			318.00000	340	23.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			581.00000	541	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			248.00000	267	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			525.00000	487	23.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			292.00000	313	23.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			362.00000	334	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			529.00000	559	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			276.00000	254	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			744.00000	779	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			232.00000	213	28.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			900.00000	938	28.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			264.00000	243	27.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			782.00000	818	27.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			222.00000	204	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			940.00000	980	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			289.00000	265	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			706.00000	741	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			213.00000	195	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			981.00000	1,021	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			242.00000	222	27.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			860.00000	898	27.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			678.00000	635	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			196.00000	211	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			712.00000	668	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			180.00000	194	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			550.00000	512	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			268.00000	287	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			362.00000	334	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			529.00000	559	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			345.00000	319	25.53	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	14.60	Put			563.00000	594	25.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			253.00000	232	27.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			821.00000	858	27.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			181.00000	165	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,099.00000	1,141	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			115.00000	104	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,382.00000	1,429	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			87.00000	78	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,555.00000	1,604	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			123.00000	111	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,340.00000	1,387	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			170.00000	155	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,138.00000	1,180	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			160.00000	145	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,177.00000	1,221	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			170.00000	155	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,138.00000	1,180	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			140.00000	127	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,258.00000	1,303	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			181.00000	165	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,099.00000	1,141	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			131.00000	119	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,299.00000	1,344	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			65.00000	58	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,733.00000	1,784	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			107.00000	97	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,425.00000	1,472	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			123.00000	111	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,340.00000	1,387	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			93.00000	84	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,511.00000	1,560	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			52.00000	46	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,870.00000	1,922	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			56.00000	50	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,824.00000	1,876	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			81.00000	73	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,599.00000	1,648	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			65.00000	58	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,733.00000	1,784	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			45.00000	40	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,962.00000	2,015	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			38.00000	34	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,056.00000	2,109	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			38.00000	34	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,056.00000	2,109	28.82	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	15.95	Call			76.00000	68	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,643.00000	1,693	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			33.00000	29	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,150.00000	2,204	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			18.00000	16	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,486.00000	2,541	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			22.00000	19	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,389.00000	2,444	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			10.00000	9	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,828.00000	2,884	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			6.00000	5	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,123.00000	3,180	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			2.00000	2	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,670.00000	3,727	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,268.00000	4,326	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,418.00000	4,476	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,118.00000	4,176	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			2.00000	2	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,570.00000	3,628	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,068.00000	4,126	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			15.00000	13	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,583.00000	2,639	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			61.00000	54	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,778.00000	1,830	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			28.00000	24	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,245.00000	2,300	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			70.00000	63	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,688.00000	1,738	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			160.00000	145	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,177.00000	1,221	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			205.00000	187	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,022.00000	1,063	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			150.00000	136	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,217.00000	1,261	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			289.00000	265	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			706.00000	741	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			264.00000	243	27.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			782.00000	818	27.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			192.00000	176	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,060.00000	1,102	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			93.00000	84	28.82	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	15.80	Put			1,511.00000	1,560	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			81.00000	73	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,599.00000	1,648	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			232.00000	213	28.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			900.00000	938	28.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			213.00000	195	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			981.00000	1,021	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			131.00000	119	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,299.00000	1,344	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			100.00000	90	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,468.00000	1,516	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			87.00000	78	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,555.00000	1,604	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			115.00000	104	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,382.00000	1,429	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			52.00000	46	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,870.00000	1,922	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			45.00000	40	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,962.00000	2,015	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			24.00000	21	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,341.00000	2,396	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			70.00000	63	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,688.00000	1,738	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			61.00000	54	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,778.00000	1,830	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			28.00000	24	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,245.00000	2,300	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			20.00000	17	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,438.00000	2,493	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			48.00000	43	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,916.00000	1,968	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			41.00000	37	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,009.00000	2,062	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			35.00000	31	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,103.00000	2,157	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			30.00000	26	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,198.00000	2,252	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			26.00000	22	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,293.00000	2,348	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			81.00000	73	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,599.00000	1,648	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			13.00000	11	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,681.00000	2,737	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			11.00000	9	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,779.00000	2,835	28.82	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	17.25	Call			9.00000	8	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,877.00000	2,933	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			8.00000	6	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,975.00000	3,032	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,769.00000	3,827	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,869.00000	3,927	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,969.00000	4,026	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,168.00000	4,226	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,268.00000	4,326	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,368.00000	4,426	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,468.00000	4,526	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			5.00000	4	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,173.00000	3,230	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	4	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,272.00000	3,329	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			4.00000	3	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,371.00000	3,429	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			3.00000	2	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,471.00000	3,528	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	4	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,272.00000	3,329	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			3.00000	2	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,471.00000	3,528	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,769.00000	3,827	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,969.00000	4,026	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			2.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,719.00000	3,777	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,819.00000	3,877	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,919.00000	3,977	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,019.00000	4,076	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,218.00000	4,276	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1.00000	0	28.82	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	18.70	Put			4,318.00000	4,376	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,518.00000	4,576	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,068.00000	4,126	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,468.00000	4,526	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,568.00000	4,626	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,668.00000	4,726	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,768.00000	4,826	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,868.00000	4,926	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,168.00000	4,226	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,568.00000	4,626	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,668.00000	4,726	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			5.00000	4	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,222.00000	3,280	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			4.00000	3	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,322.00000	3,379	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			3.00000	3	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,421.00000	3,478	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			3.00000	2	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,520.00000	3,578	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			2.00000	2	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,620.00000	3,677	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			12.00000	10	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,730.00000	2,786	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			8.00000	7	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,926.00000	2,983	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			7.00000	6	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,025.00000	3,081	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			20.00000	17	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,438.00000	2,493	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			17.00000	15	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,534.00000	2,590	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			14.00000	12	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,632.00000	2,688	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			12.00000	10	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,730.00000	2,786	28.82	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	Call			5.00000	4	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,222.00000	3,280	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			41.00000	37	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,009.00000	2,062	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			18.00000	16	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,486.00000	2,541	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			17.00000	15	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,534.00000	2,590	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			100.00000	90	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,468.00000	1,516	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			87.00000	78	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,555.00000	1,604	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			30.00000	26	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,198.00000	2,252	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			222.00000	204	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			940.00000	980	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			56.00000	50	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,824.00000	1,876	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			276.00000	254	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			744.00000	779	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			330.00000	304	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			598.00000	630	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			477.00000	443	23.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			345.00000	369	23.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			435.00000	403	24.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			403.00000	429	24.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			379.00000	350	24.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			496.00000	525	24.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			821.00000	774	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			138.00000	150	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			747.00000	703	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			165.00000	178	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			612.00000	571	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			230.00000	247	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			977.00000	927	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			94.00000	102	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			897.00000	849	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			115.00000	124	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			747.00000	703	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			165.00000	178	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,017.00000	967	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			85.00000	93	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			936.00000	887	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			104.00000	113	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			858.00000	811	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.65	Put		126.00000	137	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		784.00000	738	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		151.00000	163	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		645.00000	603	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		212.00000	228	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		581.00000	541	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		248.00000	267	22.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		435.00000	403	24.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		403.00000	429	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.55510	14.61060		25.02	0.00	0	404.00
£ / R On 12/06/2009 Currency Future	14.60	Call		842.00000	815	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		831.00000	860	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		805.00000	779	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		894.00000	924	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		823.00000	797	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		862.00000	892	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		691.00000	669	26.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,130.00000	1,164	26.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		737.00000	713	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,026.00000	1,058	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		721.00000	698	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		1,061.00000	1,093	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		706.00000	683	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,095.00000	1,128	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		861.00000	833	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		800.00000	828	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		842.00000	815	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		831.00000	860	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		881.00000	853	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		770.00000	797	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		938.00000	910	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		677.00000	705	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		899.00000	871	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		738.00000	766	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		770.00000	745	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		959.00000	990	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		677.00000	655	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,166.00000	1,200	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		610.00000	590	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,349.00000	1,385	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		662.00000	641	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,202.00000	1,236	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		610.00000	590	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,349.00000	1,385	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		691.00000	669	26.34	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 12/06/2009 Currency Future	15.05	Put			1,130.00000	1,164	26.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			581.00000	562	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,420.00000	1,457	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			635.00000	615	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,275.00000	1,310	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			787.00000	762	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			926.00000	957	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,041.00000	1,010	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			580.00000	605	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,013.00000	983	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			602.00000	628	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,069.00000	1,038	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			559.00000	583	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			753.00000	729	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			993.00000	1,024	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			649.00000	628	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,238.00000	1,273	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			548.00000	530	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,488.00000	1,525	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			446.00000	431	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,735.00000	1,776	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			383.00000	369	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,922.00000	1,964	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			459.00000	444	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,699.00000	1,739	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			517.00000	500	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,557.00000	1,595	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			502.00000	486	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,592.00000	1,630	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			533.00000	515	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,522.00000	1,560	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			488.00000	471	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,627.00000	1,666	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			533.00000	515	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,522.00000	1,560	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			338.00000	326	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,077.00000	2,120	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			420.00000	405	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,809.00000	1,850	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			395.00000	381	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,884.00000	1,926	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			307.00000	296	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,196.00000	2,241	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			371.00000	358	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,960.00000	2,003	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.40	Call			327.00000	315	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,116.00000	2,160	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			288.00000	277	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,277.00000	2,322	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			269.00000	259	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,359.00000	2,404	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			261.00000	251	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,400.00000	2,446	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			317.00000	305	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,156.00000	2,200	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			360.00000	347	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,999.00000	2,042	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			252.00000	243	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,442.00000	2,488	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			199.00000	192	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,739.00000	2,787	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			213.00000	205	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,653.00000	2,700	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			156.00000	150	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,046.00000	3,095	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			126.00000	121	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,316.00000	3,366	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			81.00000	78	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,871.00000	3,923	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			51.00000	49	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,441.00000	4,494	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			46.00000	44	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,585.00000	4,638	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			60.00000	57	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,249.00000	4,302	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			84.00000	81	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,824.00000	3,876	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			91.00000	87	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,730.00000	3,782	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			62.00000	60	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,202.00000	4,254	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			186.00000	179	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,826.00000	2,874	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			348.00000	336	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,038.00000	2,081	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			473.00000	457	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,663.00000	1,702	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			737.00000	713	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,026.00000	1,058	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			677.00000	655	26.49	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	15.10	Put			1,166.00000	1,200	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			622.00000	602	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,312.00000	1,347	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			598.00000	578	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,387.00000	1,423	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			564.00000	546	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,454.00000	1,491	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			770.00000	745	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			959.00000	990	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			622.00000	602	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,312.00000	1,347	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			598.00000	578	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,387.00000	1,423	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			662.00000	641	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,202.00000	1,236	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			548.00000	530	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,488.00000	1,525	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			473.00000	457	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,663.00000	1,702	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			446.00000	431	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,735.00000	1,776	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			517.00000	500	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,557.00000	1,595	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			371.00000	358	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,960.00000	2,003	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			446.00000	431	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,735.00000	1,776	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			395.00000	381	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,884.00000	1,926	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			433.00000	418	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,772.00000	1,813	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			407.00000	393	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,846.00000	1,888	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			327.00000	315	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,116.00000	2,160	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			420.00000	405	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,809.00000	1,850	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			348.00000	336	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,038.00000	2,081	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			288.00000	277	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,277.00000	2,322	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			252.00000	243	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,442.00000	2,488	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			269.00000	259	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,359.00000	2,404	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.90	Call			236.00000	227	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,525.00000	2,572	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			221.00000	212	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,610.00000	2,657	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			236.00000	227	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,525.00000	2,572	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			206.00000	198	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,696.00000	2,743	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			297.00000	286	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,236.00000	2,281	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			278.00000	268	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,318.00000	2,363	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			244.00000	235	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,483.00000	2,530	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			228.00000	220	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,568.00000	2,615	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			383.00000	369	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,922.00000	1,964	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			338.00000	326	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,077.00000	2,120	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			244.00000	235	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,483.00000	2,530	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			174.00000	167	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,913.00000	2,962	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			162.00000	156	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,001.00000	3,051	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			151.00000	145	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,090.00000	3,140	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			141.00000	135	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,180.00000	3,230	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			78.00000	75	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,918.00000	3,970	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			73.00000	69	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,012.00000	4,064	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			67.00000	64	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,107.00000	4,159	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			58.00000	55	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,297.00000	4,350	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			53.00000	51	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,393.00000	4,446	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			49.00000	47	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,489.00000	4,542	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			122.00000	117	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,361.00000	3,412	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			113.00000	109	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Put			3,453.00000	3,504	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			105.00000	101	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,545.00000	3,596	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			98.00000	94	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,637.00000	3,689	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			113.00000	109	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,453.00000	3,504	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			98.00000	94	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,637.00000	3,689	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			78.00000	75	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,918.00000	3,970	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			67.00000	64	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,107.00000	4,159	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			75.00000	72	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,965.00000	4,017	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			70.00000	67	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,059.00000	4,112	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			65.00000	62	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,154.00000	4,207	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			55.00000	53	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,345.00000	4,398	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			47.00000	45	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,537.00000	4,590	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			44.00000	42	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,633.00000	4,687	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			58.00000	55	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,297.00000	4,350	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			49.00000	47	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,489.00000	4,542	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			42.00000	40	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,682.00000	4,735	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			39.00000	37	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,778.00000	4,832	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			36.00000	34	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,875.00000	4,929	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			33.00000	32	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,973.00000	5,027	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			55.00000	53	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,345.00000	4,398	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			40.00000	39	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,730.00000	4,784	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			37.00000	36	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,827.00000	4,881	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			168.00000	161	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,957.00000	3,006	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.60	Call			146.00000	140	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,135.00000	3,185	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			136.00000	130	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,225.00000	3,275	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			118.00000	113	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,407.00000	3,458	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			109.00000	105	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,499.00000	3,550	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			102.00000	97	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,591.00000	3,642	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			94.00000	90	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,684.00000	3,735	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			206.00000	198	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,696.00000	2,743	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			193.00000	185	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,782.00000	2,830	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			180.00000	173	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,869.00000	2,918	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			168.00000	161	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,957.00000	3,006	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			118.00000	113	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,407.00000	3,458	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			278.00000	268	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,318.00000	2,363	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			199.00000	192	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,739.00000	2,787	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			213.00000	205	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,653.00000	2,700	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			174.00000	167	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,913.00000	2,962	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			151.00000	145	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,090.00000	3,140	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			317.00000	305	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,156.00000	2,200	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			459.00000	444	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,699.00000	1,739	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			918.00000	891	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			707.00000	736	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			861.00000	833	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			800.00000	828	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,158.00000	1,125	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			497.00000	520	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,098.00000	1,067	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			538.00000	562	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			985.00000	956	24.02	0.00	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	14.25	Put			625.00000	651	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,283.00000	1,248	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			422.00000	443	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,219.00000	1,185	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			459.00000	480	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,098.00000	1,067	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			538.00000	562	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,316.00000	1,280	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			405.00000	425	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,251.00000	1,216	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			440.00000	461	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,188.00000	1,155	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			478.00000	500	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,128.00000	1,096	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			517.00000	541	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			958.00000	930	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			648.00000	674	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,188.00000	1,155	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			478.00000	500	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			918.00000	891	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			707.00000	736	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			753.00000	729	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			993.00000	1,024	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,041.00000	1,010	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			580.00000	605	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			823.00000	797	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			862.00000	892	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.77090		14.82050		25.17	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,149.00000	1,123	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,129.00000	1,152	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,113.00000	1,088	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,192.00000	1,217	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			981.00000	959	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,461.00000	1,488	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,028.00000	1,005	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,358.00000	1,384	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,012.00000	989	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,392.00000	1,419	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			997.00000	974	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,426.00000	1,453	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,113.00000	1,088	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,192.00000	1,217	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,131.00000	1,105	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,160.00000	1,185	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,187.00000	1,161	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.70	Put			1,067.00000	1,090	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,227.00000	1,200	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,006.00000	1,029	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,061.00000	1,037	25.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,290.00000	1,316	25.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			967.00000	945	26.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,496.00000	1,524	26.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			896.00000	876	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,676.00000	1,705	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			938.00000	916	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,567.00000	1,596	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			878.00000	859	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,708.00000	1,738	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			967.00000	945	26.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,496.00000	1,524	26.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			861.00000	841	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,740.00000	1,770	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			924.00000	903	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,603.00000	1,632	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,078.00000	1,054	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,257.00000	1,283	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,315.00000	1,288	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			894.00000	918	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,289.00000	1,263	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			918.00000	942	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,341.00000	1,314	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			871.00000	894	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,044.00000	1,021	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,324.00000	1,350	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			826.00000	807	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,806.00000	1,836	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,207.00000	1,180	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,036.00000	1,059	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,168.00000	1,142	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,097.00000	1,121	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,131.00000	1,105	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,160.00000	1,185	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,095.00000	1,071	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,225.00000	1,250	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,149.00000	1,123	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,129.00000	1,152	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			952.00000	930	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,531.00000	1,560	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,422.00000	1,395	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			802.00000	824	24.51	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 14/09/2009 Currency Future	14.30	Call			1,368.00000	1,341	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			847.00000	870	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,263.00000	1,238	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			943.00000	967	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,536.00000	1,507	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			716.00000	736	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,479.00000	1,450	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			758.00000	779	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,368.00000	1,341	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			847.00000	870	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,565.00000	1,536	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			695.00000	715	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,507.00000	1,478	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			737.00000	757	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,450.00000	1,422	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			780.00000	801	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,395.00000	1,368	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			825.00000	847	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,245.00000	1,218	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			974.00000	997	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			981.00000	959	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,461.00000	1,488	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			793.00000	774	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,872.00000	1,903	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			952.00000	930	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,531.00000	1,560	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			826.00000	807	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,806.00000	1,836	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			793.00000	774	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,872.00000	1,903	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			761.00000	743	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,940.00000	1,972	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			729.00000	712	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,009.00000	2,041	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,061.00000	1,037	25.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,290.00000	1,316	25.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			910.00000	889	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,639.00000	1,668	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			843.00000	824	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,773.00000	1,803	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			910.00000	889	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,639.00000	1,668	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			809.00000	791	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,839.00000	1,870	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			777.00000	758	26.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.95	Put		1,906.00000	1,937	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		745.00000	727	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,974.00000	2,006	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,315.00000	1,288	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		894.00000	918	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,044.00000	1,021	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,324.00000	1,350	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		896.00000	876	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,676.00000	1,705	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.89280	12.68720		24.98	1,804,992.00	140	5,904.00
€ / R On 16/03/2009 Currency Future	12.70	Call		357.00000	488	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		369.00000	295	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		405.00000	547	25.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		318.00000	254	25.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		289.00000	383	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		502.00000	390	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		261.00000	346	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		574.00000	454	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		204.00000	271	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		767.00000	628	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		214.00000	285	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		727.00000	592	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		195.00000	259	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		808.00000	666	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		168.00000	224	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		930.00000	781	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		178.00000	235	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		890.00000	743	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		149.00000	202	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		1,012.00000	859	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		132.00000	182	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		1,095.00000	939	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		186.00000	247	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		849.00000	704	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		158.00000	212	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		971.00000	820	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		249.00000	330	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		611.00000	487	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		195.00000	259	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		808.00000	666	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		118.00000	165	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		1,180.00000	1,022	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		111.00000	157	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		1,224.00000	1,064	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Call			104.00000	149	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,267.00000	1,106	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			57.00000	83	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,770.00000	1,591	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			55.00000	79	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,818.00000	1,636	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			73.00000	111	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,536.00000	1,368	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			98.00000	142	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,311.00000	1,149	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			140.00000	192	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,053.00000	899	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			140.00000	192	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,053.00000	899	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			236.00000	314	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			649.00000	521	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			132.00000	182	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,095.00000	939	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			275.00000	364	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			538.00000	421	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			73.00000	111	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,536.00000	1,368	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			50.00000	70	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,913.00000	1,727	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			37.00000	46	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,250.00000	2,053	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			82.00000	122	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,445.00000	1,280	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			87.00000	129	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,400.00000	1,236	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			645.00000	821	25.14	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			158.00000	129	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			305.00000	408	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			468.00000	365	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			459.00000	610	25.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			271.00000	217	25.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			716.00000	899	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			129.00000	106	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			716.00000	899	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			129.00000	106	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			753.00000	939	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			116.00000	96	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			680.00000	860	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			143.00000	117	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			547.00000	711	25.11	0.00	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	12.35	Put			210.00000	169	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			579.00000	747	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			191.00000	154	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			487.00000	643	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			250.00000	200	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			869.00000	1,063	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			82.00000	70	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			611.00000	784	25.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			174.00000	141	25.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			791.00000	979	25.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			104.00000	87	25.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,232.00000	1,432	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			45.00000	39	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,137.00000	1,337	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			50.00000	44	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,044.00000	1,242	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			57.00000	49	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			951.00000	1,149	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			64.00000	56	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			579.00000	747	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			191.00000	154	25.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,185.00000	1,384	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			47.00000	41	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,091.00000	1,289	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			53.00000	47	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			998.00000	1,195	25.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			60.00000	53	25.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			910.00000	1,106	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			73.00000	63	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			830.00000	1,021	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			92.00000	78	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			753.00000	939	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			116.00000	96	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			951.00000	1,149	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			64.00000	56	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			516.00000	677	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			229.00000	184	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			680.00000	860	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			143.00000	117	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			431.00000	578	25.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			294.00000	235	25.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			380.00000	517	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			343.00000	274	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			431.00000	578	25.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			294.00000	235	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Call			380.00000	517	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			343.00000	274	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			338.00000	460	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			401.00000	317	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,091.00000	1,289	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			53.00000	47	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			910.00000	1,106	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			73.00000	63	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			547.00000	711	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			210.00000	169	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			405.00000	547	25.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			318.00000	254	25.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			321.00000	433	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			434.00000	341	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			104.00000	149	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,267.00000	1,106	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			78.00000	117	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,491.00000	1,324	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			321.00000	433	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			434.00000	341	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			125.00000	173	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,138.00000	980	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			63.00000	94	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,676.00000	1,501	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			149.00000	202	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,012.00000	859	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,279.00000	1,479	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			42.00000	37	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			34.00000	40	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,347.00000	2,147	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			23.00000	31	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,936.00000	2,739	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			12.00000	18	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,525.00000	3,325	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	8	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,118.00000	3,915	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			305.00000	408	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			468.00000	365	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			46.00000	62	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,009.00000	1,819	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			29.00000	36	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,592.00000	2,393	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			19.00000	28	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,182.00000	2,985	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			8.00000	12	39.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.45	Put			3,771.00000	3,570	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			22.00000	30	38.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,035.00000	2,838	38.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			8.00000	12	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,821.00000	3,619	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			2.00000	4	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,615.00000	4,411	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,413.00000	5,208	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,375.00000	1,575	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			38.00000	32	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			27.00000	34	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,690.00000	2,492	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			13.00000	19	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,476.00000	3,276	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			4.00000	6	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,267.00000	4,063	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			1.00000	2	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			5,064.00000	4,859	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,761.00000	1,963	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			24.00000	20	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			36.00000	43	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,299.00000	2,100	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			21.00000	30	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,084.00000	2,887	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			7.00000	11	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,870.00000	3,668	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			2.00000	3	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,665.00000	4,461	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,102.00000	2,306	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			15.00000	13	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,327.00000	1,527	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			40.00000	34	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			48.00000	66	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,961.00000	1,773	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			26.00000	34	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,739.00000	2,541	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			4.00000	6	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,317.00000	4,113	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,544.00000	2,749	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			7.00000	6	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,789.00000	2,995	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			2.00000	2	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,004.00000	2,207	33.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			17.00000	15	33.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.70	Call			44.00000	58	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,057.00000	1,865	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			25.00000	33	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,837.00000	2,640	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			10.00000	15	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,623.00000	3,423	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			2,888.00000	3,094	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,102.00000	2,306	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			15.00000	13	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			48.00000	66	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,961.00000	1,773	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,839.00000	3,044	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			2.00000	1	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,053.00000	2,257	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			16.00000	14	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			25.00000	33	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,788.00000	2,590	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			11.00000	16	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,574.00000	3,374	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			2,988.00000	3,193	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	1	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,200.00000	2,404	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			13.00000	11	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,423.00000	1,623	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			36.00000	31	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			52.00000	74	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,865.00000	1,681	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			28.00000	35	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,641.00000	2,442	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			14.00000	20	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,426.00000	3,227	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,593.00000	2,798	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			6.00000	5	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,810.00000	2,012	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			23.00000	19	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			78.00000	117	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,491.00000	1,324	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,496.00000	2,700	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			9.00000	8	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,713.00000	1,915	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			26.00000	22	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			69.00000	106	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,582.00000	1,413	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			21.00000	30	39.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.80	Put			3,133.00000	2,937	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			7.00000	10	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,919.00000	3,717	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,397.00000	2,602	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			10.00000	9	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,616.00000	1,817	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			29.00000	24	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			63.00000	94	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,676.00000	1,501	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			32.00000	38	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,445.00000	2,246	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			18.00000	26	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,231.00000	3,033	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			6.00000	9	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			4,019.00000	3,816	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,691.00000	2,896	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			4.00000	3	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			1,907.00000	2,110	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			20.00000	17	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			516.00000	677	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			229.00000	184	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			40.00000	51	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,153.00000	1,959	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			9.00000	13	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,722.00000	3,521	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,348.00000	2,552	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			11.00000	9	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,567.00000	1,769	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			30.00000	26	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			60.00000	89	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,723.00000	1,546	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			31.00000	38	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,494.00000	2,295	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			17.00000	24	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,280.00000	3,082	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			5.00000	8	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			4,068.00000	3,865	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,249.00000	2,453	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			12.00000	11	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,471.00000	1,672	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			34.00000	29	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			15.00000	21	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,377.00000	3,179	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	7	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,167.00000	3,964	39.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.40	Call			2,299.00000	2,503	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			11.00000	10	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,519.00000	1,720	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			32.00000	27	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			30.00000	37	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,543.00000	2,344	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			16.00000	23	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,328.00000	3,130	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,593.00000	2,798	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			6.00000	5	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,642.00000	2,847	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			5.00000	4	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,858.00000	2,061	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			21.00000	18	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			39.00000	48	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,202.00000	2,006	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			22.00000	31	38.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,985.00000	2,788	38.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,446.00000	2,651	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			9.00000	8	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,664.00000	1,866	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			27.00000	23	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			66.00000	100	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,629.00000	1,457	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			33.00000	39	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,396.00000	2,196	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			19.00000	28	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,182.00000	2,985	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			6.00000	9	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,969.00000	3,767	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	5	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,416.00000	4,212	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,810.00000	2,012	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			23.00000	19	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	7	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,167.00000	3,964	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	2	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,964.00000	4,759	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	2	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,914.00000	4,710	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,053.00000	2,257	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			16.00000	14	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,279.00000	1,479	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			42.00000	37	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			249.00000	330	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.05	Put			611.00000	487	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			25.00000	33	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,788.00000	2,590	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	5	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,366.00000	4,163	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,151.00000	2,355	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			14.00000	12	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,375.00000	1,575	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			38.00000	32	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			27.00000	34	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,690.00000	2,492	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			13.00000	19	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,476.00000	3,276	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,187.00000	3,393	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,397.00000	2,602	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			10.00000	9	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			869.00000	1,063	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			82.00000	70	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			18.00000	26	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,231.00000	3,033	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,287.00000	3,493	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.09620		12.88810		25.00	157,154.40	12	2,900.00
€ / R On 12/06/2009 Currency Future	12.90	Call			725.00000	848	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			737.00000	652	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			762.00000	890	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			674.00000	594	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			743.00000	869	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			705.00000	622	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			639.00000	752	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			901.00000	806	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			603.00000	711	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			965.00000	865	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			510.00000	608	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,122.00000	1,012	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			528.00000	627	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,090.00000	981	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			460.00000	551	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,222.00000	1,105	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			444.00000	533	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,256.00000	1,137	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			460.00000	551	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,222.00000	1,105	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			414.00000	499	26.00	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 12/06/2009 Currency Future	13.80	Put			1,325.00000	1,203	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			385.00000	466	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,397.00000	1,270	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			476.00000	570	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,188.00000	1,073	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			444.00000	533	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,256.00000	1,137	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			584.00000	690	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			996.00000	893	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			707.00000	829	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			769.00000	682	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			493.00000	588	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,155.00000	1,042	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			371.00000	451	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,433.00000	1,304	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			358.00000	435	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,470.00000	1,339	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			332.00000	406	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,544.00000	1,410	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			217.00000	272	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,979.00000	1,826	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			208.00000	262	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,020.00000	1,866	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			275.00000	340	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,737.00000	1,593	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			320.00000	392	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,582.00000	1,446	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			399.00000	482	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,361.00000	1,236	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			476.00000	570	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,188.00000	1,073	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			493.00000	588	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,155.00000	1,042	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			584.00000	690	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			996.00000	893	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			565.00000	668	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,027.00000	922	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			546.00000	648	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,058.00000	952	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			414.00000	499	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,325.00000	1,203	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			546.00000	648	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,058.00000	952	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			639.00000	752	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			901.00000	806	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.10	Call			332.00000	406	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,544.00000	1,410	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			244.00000	304	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,856.00000	1,708	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			177.00000	225	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,189.00000	2,028	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			138.00000	177	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,450.00000	2,281	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			285.00000	352	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,697.00000	1,556	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			308.00000	378	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,620.00000	1,482	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			725.00000	848	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			737.00000	652	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			655.00000	770	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			867.00000	774	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			782.00000	912	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			644.00000	565	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			997.00000	1,154	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			409.00000	358	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			967.00000	1,122	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			429.00000	376	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,028.00000	1,187	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			390.00000	341	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			967.00000	1,122	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			429.00000	376	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			865.00000	1,008	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			527.00000	462	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			888.00000	1,034	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			500.00000	438	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			822.00000	958	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			584.00000	512	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,158.00000	1,325	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			320.00000	279	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			912.00000	1,062	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			474.00000	416	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,060.00000	1,221	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			371.00000	325	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,124.00000	1,290	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			336.00000	293	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,092.00000	1,255	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			354.00000	309	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,406.00000	1,585	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			218.00000	189	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,333.00000	1,508	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.80	Put			244.00000	212	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,261.00000	1,433	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			273.00000	237	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,192.00000	1,360	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			303.00000	264	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			937.00000	1,090	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			449.00000	394	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,369.00000	1,546	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			231.00000	200	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,296.00000	1,471	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			258.00000	224	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,226.00000	1,397	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			288.00000	250	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			865.00000	1,008	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			527.00000	462	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,124.00000	1,290	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			336.00000	293	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			843.00000	982	23.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			555.00000	486	23.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			802.00000	934	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			614.00000	538	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,158.00000	1,325	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			320.00000	279	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,092.00000	1,255	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			354.00000	309	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,444.00000	1,624	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			206.00000	178	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,296.00000	1,471	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			258.00000	224	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			822.00000	958	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			584.00000	512	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			672.00000	790	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			834.00000	744	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			743.00000	869	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			705.00000	622	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			843.00000	982	23.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			555.00000	486	23.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			997.00000	1,154	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			409.00000	358	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			937.00000	1,090	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			449.00000	394	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			762.00000	890	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			674.00000	594	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			689.00000	810	25.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			801.00000	713	25.40	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 12/06/2009 Currency Future	13.05	Call			672.00000	790	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			834.00000	744	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			429.00000	516	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,290.00000	1,170	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			623.00000	734	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			935.00000	837	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			385.00000	466	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,397.00000	1,270	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			297.00000	365	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,658.00000	1,519	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			254.00000	316	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,816.00000	1,669	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			235.00000	293	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,897.00000	1,747	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			200.00000	252	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,062.00000	1,906	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			185.00000	233	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,146.00000	1,987	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			170.00000	216	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,232.00000	2,070	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			156.00000	200	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,318.00000	2,154	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			264.00000	327	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,776.00000	1,631	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			226.00000	282	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,938.00000	1,786	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			285.00000	352	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,697.00000	1,556	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			264.00000	327	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,776.00000	1,631	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			226.00000	282	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,938.00000	1,786	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			192.00000	243	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,104.00000	1,946	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			163.00000	208	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,275.00000	2,112	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			150.00000	192	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,362.00000	2,196	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			126.00000	164	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,538.00000	2,367	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			116.00000	151	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,628.00000	2,454	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			106.00000	139	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,718.00000	2,543	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			97.00000	128	26.00	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 12/06/2009 Currency Future	15.60	Put			2,809.00000	2,631	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			192.00000	243	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,104.00000	1,946	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			177.00000	225	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,189.00000	2,028	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			126.00000	164	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,538.00000	2,367	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			345.00000	420	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,507.00000	1,374	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			655.00000	770	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			867.00000	774	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			345.00000	420	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,507.00000	1,374	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			320.00000	392	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,582.00000	1,446	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			308.00000	378	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,620.00000	1,482	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.28430		13.07490		25.57	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	1,135	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			0.00000	901	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,030.00000	1,155	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			956.00000	870	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			892.00000	1,004	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,217.00000	1,120	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			876.00000	987	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,251.00000	1,153	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			784.00000	887	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,410.00000	1,303	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			766.00000	867	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,441.00000	1,333	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			803.00000	907	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,378.00000	1,273	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			713.00000	810	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,538.00000	1,426	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			713.00000	810	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,538.00000	1,426	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			696.00000	792	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,571.00000	1,457	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			731.00000	829	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,506.00000	1,395	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			680.00000	773	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,605.00000	1,489	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			647.00000	738	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,672.00000	1,554	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			748.00000	848	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.80	Put			1,473.00000	1,364	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			861.00000	970	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,286.00000	1,186	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			993.00000	1,115	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,018.00000	931	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			616.00000	704	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,741.00000	1,620	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			443.00000	513	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,218.00000	2,079	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			748.00000	848	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,473.00000	1,364	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			647.00000	738	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,672.00000	1,554	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			586.00000	672	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,812.00000	1,687	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			558.00000	640	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,883.00000	1,756	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			530.00000	610	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,955.00000	1,826	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			504.00000	581	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,029.00000	1,897	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			822.00000	928	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,347.00000	1,244	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			586.00000	672	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,812.00000	1,687	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			558.00000	640	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,883.00000	1,756	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			958.00000	1,078	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,083.00000	993	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			924.00000	1,040	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,149.00000	1,056	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			892.00000	1,004	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,217.00000	1,120	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,144.00000	1,277	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			770.00000	693	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,106.00000	1,234	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			831.00000	749	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,070.00000	1,193	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			895.00000	808	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			924.00000	1,040	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,149.00000	1,056	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			822.00000	928	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,347.00000	1,244	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			841.00000	949	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,316.00000	1,215	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.05	Call			663.00000	756	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,638.00000	1,521	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			632.00000	721	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,707.00000	1,587	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			601.00000	688	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,776.00000	1,653	26.25	0.00	0	0.00
ALBI On 07/05/2009 Index Future			295.59500		296.86700		0.00	0.00	0	465.00
ALBI On 06/08/2009 Index Future			302.86900		304.16300		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			306.14100		0.00000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.75100		127.22200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.87000		130.34900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			132.61000		0.00000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			297.73450		299.24550		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			305.06100		306.60100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			311.49850		0.00000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			338.80900		342.95200		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			347.30600		0.00000		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			350.86900		0.00000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.89100		8.88500		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.84800		8.83800		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.20600		8.21400		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.62300		8.60800		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.89400		8.86900		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.74400		8.71100		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.68500		8.65200		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			10.03800		10.09200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.73700		7.90700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.80700		6.79300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 05/11/2009 jFra			6.98300		6.94200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.48700		7.44200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.55500		7.49000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.26400		8.23600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.33200		8.29500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.51400		8.48100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.53400		8.49600		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.10200		11.10300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.66000		10.67600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.21200		10.25200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.46800		10.50200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.94000		9.99000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.36200		284.63200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			291.35900		291.62800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			297.50700		0.00000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.12000		6.04000		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,100.00000	3,995	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			5.62700		5.53500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,364.00000	4,267	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	9	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,611.00000	4,514	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	6	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.05400		4.93900		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,349.00000	1,268	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			78.00000	91	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.74300		7.64600		12.40	23,886,583.74	183	11,116.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,129.00000	1,896	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,470.00000	4,802	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			846.00000	726	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,771.00000	8,217	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			8,328.00000	7,847	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			723.00000	807	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.69500		7.59300		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,515.00000	10,057	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,582.00000	1,698	13.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/11/2009 Bond Future			7.71100		7.60500		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			5,283.00000	4,987	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,855.00000	6,134	12.55	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.28300		8.21000		26.15	0.00	0	8,828.00
R186 On 07/05/2009 Bond Future	8.00	Call			5,373.00000	4,980	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,643.00000	8,024	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			922.00000	811	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,385.00000	22,048	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			11,117.00000	10,536	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			3,116.00000	3,309	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.24900		8.17400		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			14,331.00000	13,777	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			6,007.00000	6,246	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.25600		8.17900		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,810.00000	8,430	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,286.00000	16,712	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			16,412.00000	15,866	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,203.00000	8,464	28.72	0.00	0	5,000.00
R196 On 07/05/2009 Bond Future			9.23500		9.23500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,272.00000	1,266	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			746.00000	740	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.61600		7.46500		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,287.00000	7,655	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			330.00000	401	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.50800		7.34800		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,176.00000	8,583	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			979.00000	1,107	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.47700		7.30900		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			4,867.00000	4,467	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,039.00000	4,368	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.19800		8.12300		17.63	0.00	0	43.00
R203 On 07/05/2009 Bond Future	9.00	Call			6,613.00000	6,269	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,517.00000	1,623	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.14000		8.06200		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			9,214.00000	8,873	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,500.00000	2,618	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.14700		8.06700		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,880.00000	4,665	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,220.00000	8,466	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 07/05/2009 Bond Future			8.23700		8.15200		19.31	0.00	0	8.00
R204 On 07/05/2009 Bond Future	7.75	Call			0.00000	2,450	19.39	1,837,500,000.00	750	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			0.00000	5,675	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			0.00000	5,665	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			0.00000	2,410	19.86	1,807,500,000.00	750	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			7,074.00000	6,657	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,729.00000	1,865	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.18900		8.10200		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,897.00000	9,487	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,840.00000	2,988	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.19600		8.10600		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			5,329.00000	5,066	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,262.00000	9,567	19.99	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.58200		7.41800		10.87	25,522,542.50	250	2,106.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,323.00000	5,770	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			376.00000	460	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.45600		7.28300		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,827.00000	7,294	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			779.00000	891	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.41400		7.23100		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,154.00000	3,792	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,198.00000	3,487	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.35700		8.34500		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,453.00000	6,377	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,243.00000	2,247	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.31900		8.30700		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,391.00000	9,322	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,470.00000	3,479	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.32800		8.31600		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,023.00000	4,977	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,492.00000	10,524	22.29	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.46200		8.46500		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,139.00000	5,127	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,238.00000	3,206	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.46000		8.46500		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,014.00000	9,020	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,963.00000	3,935	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.51600		8.52500		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,309.00000	5,321	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,609.00000	10,562	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 07/05/2009 Bond Future			8.14100		8.00700		34.24	1,202,946.45	15	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,508.00000	9,562	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,102.00000	2,381	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.11100		7.97500		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,989.00000	11,137	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,272.00000	5,668	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.11300		7.97500		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7,445.00000	6,863	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,642.00000	15,324	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,540.00000	6,007	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,454.00000	17,185	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.12400		0.00000		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			0.00000	20,088	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			0.00000	5,702	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			0.00000	9,552	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Put			0.00000	15,509	36.83	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			293.91400		295.36700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			301.14600		302.62600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			307.50100		0.00000		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.51160		6.52470		24.40	32,558.00	5	8,990.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			188.00000	196	24.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			163.00000	185	24.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			169.00000	177	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			194.00000	216	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			152.00000	160	25.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			227.00000	249	25.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			137.00000	145	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			262.00000	284	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			124.00000	132	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			299.00000	320	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			112.00000	120	27.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			337.00000	359	27.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			137.00000	145	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			262.00000	284	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			124.00000	132	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			299.00000	320	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			93.00000	100	28.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			418.00000	439	28.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			102.00000	110	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			377.00000	398	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			73.00000	80	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.95	Put			499.00000	519	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			85.00000	92	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			460.00000	480	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			73.00000	80	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			499.00000	519	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			102.00000	110	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			377.00000	398	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			152.00000	160	25.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			227.00000	249	25.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			63.00000	70	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			539.00000	558	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			55.00000	61	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			580.00000	599	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			85.00000	92	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			460.00000	480	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			7.00000	9	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,132.00000	1,147	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			4.00000	5	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,279.00000	1,293	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			12.00000	15	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			987.00000	1,003	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			24.00000	28	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			799.00000	817	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			40.00000	45	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			665.00000	684	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			47.00000	53	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			622.00000	641	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			210.00000	217	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			135.00000	156	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			264.00000	268	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			89.00000	107	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			331.00000	332	22.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			56.00000	70	22.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			169.00000	177	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			194.00000	216	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			296.00000	298	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			71.00000	87	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			235.00000	241	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			110.00000	129	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			210.00000	217	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			135.00000	156	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			55.00000	61	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			580.00000	599	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			368.00000	368	22.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	56	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.40	Call			235.00000	241	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			110.00000	129	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			40.00000	45	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			665.00000	684	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			34.00000	39	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			709.00000	727	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			24.00000	28	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			799.00000	817	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			17.00000	21	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			892.00000	909	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			29.00000	33	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			754.00000	772	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			20.00000	24	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			846.00000	863	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			456.00000	444	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			31.00000	33	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			368.00000	368	22.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	56	22.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			635.00000	622	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			10.00000	11	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			543.00000	531	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			18.00000	19	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			588.00000	576	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			14.00000	15	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			499.00000	487	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			24.00000	25	21.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			411.00000	405	21.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			37.00000	43	21.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			411.00000	405	21.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			37.00000	43	21.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			34.00000	39	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			709.00000	727	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			17.00000	21	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			892.00000	909	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			14.00000	17	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			939.00000	956	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			10.00000	12	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,035.00000	1,051	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			8.00000	10	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,083.00000	1,099	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			5.00000	7	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,181.00000	1,196	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			2.00000	3	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,378.00000	1,392	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			2.00000	3	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,378.00000	1,392	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			1.00000	2	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,477.00000	1,491	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			1.00000	1	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,576.00000	1,590	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			1.00000	1	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,676.00000	1,689	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			4.00000	6	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,230.00000	1,244	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			3.00000	4	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,328.00000	1,342	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			2.00000	3	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,427.00000	1,441	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			1.00000	2	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,526.00000	1,540	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			47.00000	53	29.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			622.00000	641	29.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.59010		6.60120		24.89	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			352.00000	372	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			351.00000	382	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			334.00000	354	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			383.00000	414	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			318.00000	337	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			416.00000	447	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			302.00000	322	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			451.00000	482	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			288.00000	307	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			487.00000	517	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			274.00000	293	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			523.00000	553	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			250.00000	268	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			599.00000	628	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			250.00000	268	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			599.00000	628	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			262.00000	280	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			561.00000	590	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			274.00000	293	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			523.00000	553	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			223.00000	241	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			672.00000	701	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			239.00000	257	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			638.00000	667	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			262.00000	280	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			561.00000	590	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			288.00000	307	26.25	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	6.80	Put			487.00000	517	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			318.00000	337	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			416.00000	447	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			208.00000	226	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			707.00000	736	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			194.00000	212	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			743.00000	772	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			223.00000	241	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			672.00000	701	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			194.00000	212	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			743.00000	772	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			73.00000	85	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,271.00000	1,295	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			62.00000	73	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,360.00000	1,383	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			100.00000	114	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,099.00000	1,124	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			135.00000	151	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			934.00000	961	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			169.00000	185	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			818.00000	845	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			181.00000	198	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			780.00000	808	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			370.00000	390	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			319.00000	350	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			410.00000	430	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			259.00000	290	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			432.00000	451	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			231.00000	261	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			334.00000	354	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			383.00000	414	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			432.00000	451	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			231.00000	261	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			389.00000	410	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			288.00000	320	24.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			484.00000	501	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			183.00000	210	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			181.00000	198	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			780.00000	808	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			157.00000	173	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			856.00000	883	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			135.00000	151	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			934.00000	961	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			117.00000	131	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,015.00000	1,041	27.65	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	7.35	Call			146.00000	162	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			895.00000	922	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			126.00000	141	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			975.00000	1,001	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			544.00000	558	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			143.00000	167	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			690.00000	699	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			89.00000	108	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			615.00000	626	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			113.00000	136	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			544.00000	558	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			143.00000	167	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			484.00000	501	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			183.00000	210	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			652.00000	662	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			100.00000	122	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			579.00000	591	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			128.00000	151	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			513.00000	528	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			162.00000	188	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			457.00000	475	23.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			206.00000	235	23.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			579.00000	591	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			128.00000	151	22.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			108.00000	122	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,057.00000	1,082	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			92.00000	106	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,141.00000	1,166	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			157.00000	173	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			856.00000	883	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			85.00000	98	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,184.00000	1,208	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			85.00000	98	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,184.00000	1,208	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			73.00000	85	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,271.00000	1,295	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			62.00000	73	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,360.00000	1,383	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			52.00000	62	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,451.00000	1,472	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			44.00000	53	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,543.00000	1,563	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			37.00000	45	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,636.00000	1,655	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			31.00000	39	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,730.00000	1,749	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			37.00000	45	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,636.00000	1,655	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			108.00000	122	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,057.00000	1,082	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			410.00000	430	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			259.00000	290	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			370.00000	390	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			319.00000	350	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.66030		6.66910		24.98	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			487.00000	513	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			468.00000	503	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			469.00000	496	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			500.00000	535	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			469.00000	496	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			500.00000	535	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			452.00000	478	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			533.00000	568	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			436.00000	462	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			567.00000	602	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			421.00000	447	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			602.00000	636	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			406.00000	432	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			637.00000	672	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			393.00000	418	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			674.00000	708	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			367.00000	392	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			748.00000	781	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			380.00000	404	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			710.00000	744	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			393.00000	418	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			674.00000	708	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			367.00000	392	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			748.00000	781	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			339.00000	363	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			819.00000	852	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			355.00000	379	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			786.00000	819	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			355.00000	379	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			786.00000	819	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			542.00000	570	24.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			373.00000	410	24.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			506.00000	532	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			437.00000	472	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			323.00000	346	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.20	Put			853.00000	886	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			292.00000	316	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			923.00000	956	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			562.00000	589	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			343.00000	379	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			524.00000	551	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			404.00000	440	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			487.00000	513	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			468.00000	503	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			339.00000	363	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			819.00000	852	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			307.00000	331	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			888.00000	921	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			607.00000	632	23.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			288.00000	322	23.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			562.00000	589	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			343.00000	379	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			436.00000	462	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			567.00000	602	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			292.00000	316	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			923.00000	956	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			265.00000	288	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			996.00000	1,027	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			406.00000	432	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			637.00000	672	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			323.00000	346	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			853.00000	886	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			265.00000	288	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			996.00000	1,027	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			239.00000	262	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,070.00000	1,101	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			278.00000	302	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			959.00000	991	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			252.00000	274	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,032.00000	1,064	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			227.00000	249	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,108.00000	1,139	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			632.00000	656	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			263.00000	296	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			583.00000	610	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			314.00000	349	23.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								4,010,851,102.69	33,519	412,821.00

Grand Total: 4,010,851,102.69 33,519 412,821.00