



Daily MTM Report

Daily summary for 09/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.47000		7.54500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.49500		7.58000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.52000		7.61000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.41500		11.40900			0.00	0	0.00
R201 On 21/12/2014 Bond			7.55500		7.64000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.60000		7.68500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.60500		7.69000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.58500		7.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.63500		7.72000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.66300		7.74900			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.15000	7.24000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.91150		9.86720		30.31	5,035,042.00	508	160,448.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			513.00000	535	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			496.00000	473	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			622.00000	647	28.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			355.00000	335	28.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			673.00000	700	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			306.00000	288	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			647.00000	673	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			330.00000	311	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			622.00000	647	28.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			355.00000	335	28.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			598.00000	622	28.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			381.00000	361	28.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			513.00000	535	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			496.00000	473	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			457.00000	477	30.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			589.00000	565	30.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			439.00000	459	31.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			622.00000	597	31.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			407.00000	425	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			690.00000	664	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			338.00000	354	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			871.00000	842	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			364.00000	380	32.30	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			797.00000	769	32.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			351.00000	367	32.55	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			834.00000	805	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			326.00000	341	33.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			909.00000	880	33.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			338.00000	354	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			871.00000	842	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			293.00000	307	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,026.00000	995	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			304.00000	318	33.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			987.00000	956	33.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.70	Call			274.00000	286	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,106.00000	1,075	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			315.00000	329	33.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			948.00000	918	33.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			378.00000	395	32.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			761.00000	733	32.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			439.00000	459	31.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			622.00000	597	31.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			243.00000	255	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,226.00000	1,193	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			220.00000	231	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,303.00000	1,270	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			283.00000	296	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,066.00000	1,035	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			264.00000	277	34.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,147.00000	1,115	34.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			293.00000	307	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,026.00000	995	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			392.00000	410	31.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			725.00000	698	31.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			392.00000	410	31.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			725.00000	698	31.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			364.00000	380	32.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			797.00000	769	32.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			190.00000	199	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,422.00000	1,387	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			139.00000	146	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,671.00000	1,634	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			131.00000	138	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,714.00000	1,677	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			112.00000	118	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,844.00000	1,806	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			210.00000	220	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,342.00000	1,308	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,981.00000	2,024	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			14.00000	12	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			555.00000	577	29.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			437.00000	416	29.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			799.00000	829	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			232.00000	218	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			576.00000	599	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			409.00000	387	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			734.00000	763	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			267.00000	251	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			868.00000	899	28.27	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	9.20	Put			200.00000	187	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,212.00000	1,248	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			94.00000	87	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,171.00000	1,207	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			103.00000	95	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,338.00000	1,376	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			71.00000	65	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,338.00000	1,376	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			71.00000	65	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,381.00000	1,420	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			64.00000	58	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,514.00000	1,554	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			47.00000	42	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,469.00000	1,509	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			52.00000	47	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,425.00000	1,464	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			58.00000	53	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,605.00000	1,645	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			37.00000	34	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,381.00000	1,420	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			64.00000	58	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,838.00000	1,880	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			20.00000	18	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,743.00000	1,785	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			26.00000	23	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,650.00000	1,691	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			33.00000	30	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,559.00000	1,599	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			42.00000	38	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,295.00000	1,333	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			78.00000	72	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,130.00000	1,166	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			113.00000	104	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,559.00000	1,599	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			42.00000	38	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,469.00000	1,509	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			52.00000	47	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,130.00000	1,166	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			113.00000	104	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,052.00000	1,086	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			134.00000	125	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,885.00000	1,927	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			18.00000	16	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,790.00000	1,832	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			23.00000	21	28.27	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	8.20	Call			1,697.00000	1,738	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			30.00000	27	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,253.00000	1,290	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			86.00000	79	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,790.00000	1,832	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			23.00000	21	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,697.00000	1,738	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			30.00000	27	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,253.00000	1,290	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			86.00000	79	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,171.00000	1,207	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			103.00000	95	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,091.00000	1,126	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			123.00000	114	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,838.00000	1,880	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			20.00000	18	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,743.00000	1,785	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			26.00000	23	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,295.00000	1,333	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			78.00000	72	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,605.00000	1,645	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			37.00000	34	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,013.00000	1,047	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			146.00000	136	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			939.00000	972	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			172.00000	160	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			868.00000	899	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			200.00000	187	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			939.00000	972	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			172.00000	160	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			734.00000	763	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			267.00000	251	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			576.00000	599	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			409.00000	387	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,091.00000	1,126	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			123.00000	114	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			799.00000	829	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			232.00000	218	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			534.00000	556	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			467.00000	444	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			494.00000	515	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			526.00000	503	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			534.00000	556	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			467.00000	444	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			494.00000	515	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.90	Put			526.00000	503	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			423.00000	442	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			656.00000	630	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			767.00000	796	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			249.00000	234	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			703.00000	731	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			286.00000	269	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			475.00000	495	30.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			558.00000	534	30.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			407.00000	425	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			690.00000	664	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			304.00000	318	33.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			987.00000	956	33.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			283.00000	296	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,066.00000	1,035	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			199.00000	209	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,382.00000	1,348	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			180.00000	189	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,463.00000	1,428	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			255.00000	267	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,188.00000	1,156	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			232.00000	243	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,264.00000	1,231	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			255.00000	267	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,188.00000	1,156	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			171.00000	180	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,504.00000	1,468	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			154.00000	162	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,587.00000	1,550	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			154.00000	162	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,587.00000	1,550	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			124.00000	131	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,757.00000	1,720	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			100.00000	105	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,933.00000	1,894	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			89.00000	94	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,022.00000	1,983	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			80.00000	84	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,113.00000	2,073	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			71.00000	75	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,204.00000	2,164	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			199.00000	209	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,382.00000	1,348	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			180.00000	189	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,463.00000	1,428	34.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.25	Call		162.00000	171	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		1,545.00000	1,509	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		146.00000	154	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,629.00000	1,592	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		118.00000	124	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,801.00000	1,763	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		106.00000	111	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,888.00000	1,850	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		94.00000	100	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,977.00000	1,938	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		84.00000	89	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		2,067.00000	2,028	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		89.00000	94	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		2,022.00000	1,983	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		423.00000	442	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		656.00000	630	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		232.00000	243	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		1,264.00000	1,231	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		190.00000	199	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,422.00000	1,387	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		351.00000	367	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		834.00000	805	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		243.00000	255	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		1,226.00000	1,193	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		475.00000	495	30.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		558.00000	534	30.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		647.00000	673	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		330.00000	311	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		833.00000	864	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		216.00000	202	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		703.00000	731	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		286.00000	269	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		903.00000	935	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		186.00000	173	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		767.00000	796	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		249.00000	234	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.10380	10.02480		29.35	10,103.80	1	4,578.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		766.00000	808	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		741.00000	705	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		865.00000	909	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		590.00000	556	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		886.00000	931	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		561.00000	528	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		845.00000	888	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		620.00000	584	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 12/06/2009 Currency Future	9.85	Call			825.00000	868	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			650.00000	614	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			747.00000	789	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			772.00000	735	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			747.00000	789	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			772.00000	735	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			710.00000	750	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			835.00000	797	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			693.00000	732	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			868.00000	828	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			643.00000	681	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			969.00000	927	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			554.00000	597	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,129.00000	1,093	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			554.00000	597	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,129.00000	1,093	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			590.00000	634	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,065.00000	1,030	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			537.00000	579	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,162.00000	1,125	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			572.00000	615	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,097.00000	1,061	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			487.00000	527	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,262.00000	1,223	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			520.00000	561	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,195.00000	1,157	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			456.00000	494	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,332.00000	1,291	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			609.00000	649	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,034.00000	996	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			659.00000	698	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			934.00000	894	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			676.00000	715	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			901.00000	861	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			413.00000	449	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,438.00000	1,395	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			386.00000	421	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,511.00000	1,467	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			472.00000	510	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,297.00000	1,257	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			487.00000	527	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,262.00000	1,223	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			572.00000	615	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,097.00000	1,061	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			442.00000	479	30.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,367.00000	1,325	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			628.00000	665	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,003.00000	961	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			628.00000	665	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,003.00000	961	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			337.00000	368	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,662.00000	1,614	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			273.00000	300	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,898.00000	1,846	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			263.00000	290	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,938.00000	1,886	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			236.00000	261	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,061.00000	2,007	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			373.00000	407	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,549.00000	1,503	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			472.00000	510	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,297.00000	1,257	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			786.00000	828	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			711.00000	674	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			988.00000	1,047	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			464.00000	443	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			806.00000	848	28.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			681.00000	645	28.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			931.00000	988	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			506.00000	484	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			845.00000	888	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			620.00000	584	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,048.00000	1,108	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			423.00000	404	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,344.00000	1,410	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			269.00000	256	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,344.00000	1,410	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			269.00000	256	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,452.00000	1,520	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			227.00000	216	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,489.00000	1,558	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			215.00000	204	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,527.00000	1,596	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			202.00000	192	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,604.00000	1,674	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			179.00000	170	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,565.00000	1,635	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			191.00000	181	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,723.00000	1,795	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	141	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,565.00000	1,635	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			191.00000	181	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,416.00000	1,483	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			241.00000	229	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,888.00000	1,961	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			113.00000	107	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,805.00000	1,877	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			130.00000	123	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,643.00000	1,714	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			169.00000	160	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,274.00000	1,339	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			299.00000	285	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,207.00000	1,270	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			332.00000	316	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,846.00000	1,919	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			121.00000	115	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,764.00000	1,836	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			139.00000	132	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,683.00000	1,754	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			158.00000	150	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,379.00000	1,446	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			255.00000	242	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,309.00000	1,374	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			284.00000	270	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,240.00000	1,304	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			315.00000	301	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,060.00000	2,134	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			85.00000	80	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,973.00000	2,047	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			98.00000	93	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,643.00000	1,714	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			169.00000	160	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,723.00000	1,795	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	141	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,930.00000	2,004	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			106.00000	100	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,764.00000	1,836	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			139.00000	132	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,379.00000	1,446	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			255.00000	242	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,604.00000	1,674	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			179.00000	170	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,527.00000	1,596	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			202.00000	192	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,452.00000	1,520	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Put			227.00000	216	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,240.00000	1,304	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			315.00000	301	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,174.00000	1,237	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			349.00000	333	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,110.00000	1,171	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			385.00000	367	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,174.00000	1,237	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			349.00000	333	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			886.00000	931	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			561.00000	528	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			931.00000	988	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			506.00000	484	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			728.00000	769	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			803.00000	765	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,110.00000	1,171	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			385.00000	367	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			728.00000	769	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			803.00000	765	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,048.00000	1,108	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			423.00000	404	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			806.00000	848	28.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			681.00000	645	28.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			959.00000	1,017	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			485.00000	463	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			908.00000	959	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			533.00000	506	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			710.00000	750	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			835.00000	797	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			503.00000	544	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,229.00000	1,190	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			386.00000	421	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,511.00000	1,467	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			361.00000	394	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,586.00000	1,540	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			659.00000	698	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			934.00000	894	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			427.00000	464	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,402.00000	1,360	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			400.00000	435	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,475.00000	1,431	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			456.00000	494	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,332.00000	1,291	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			400.00000	435	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,475.00000	1,431	30.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Call			349.00000	381	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,624.00000	1,577	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			325.00000	356	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,701.00000	1,652	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			303.00000	333	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,779.00000	1,729	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			283.00000	311	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,858.00000	1,807	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			314.00000	344	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,739.00000	1,690	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			293.00000	322	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,818.00000	1,768	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			254.00000	280	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,979.00000	1,926	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			219.00000	243	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,145.00000	2,089	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			204.00000	226	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,229.00000	2,173	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			189.00000	211	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,314.00000	2,257	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			176.00000	196	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,401.00000	2,342	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			245.00000	270	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,020.00000	1,967	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			228.00000	252	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,103.00000	2,048	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			212.00000	235	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,187.00000	2,131	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			196.00000	218	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,272.00000	2,215	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			293.00000	322	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,818.00000	1,768	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			204.00000	226	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,229.00000	2,173	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			643.00000	681	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			969.00000	927	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			537.00000	579	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,162.00000	1,125	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			693.00000	732	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			868.00000	828	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			349.00000	381	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,624.00000	1,577	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			325.00000	356	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,701.00000	1,652	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			413.00000	449	30.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,438.00000	1,395	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			337.00000	368	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,662.00000	1,614	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			786.00000	828	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			711.00000	674	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			908.00000	959	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			533.00000	506	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			825.00000	868	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			650.00000	614	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,079.00000	1,139	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			404.00000	385	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,018.00000	1,077	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			443.00000	423	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			959.00000	1,017	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			485.00000	463	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.28380		10.18550		28.53	0.00	0	75.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			931.00000	993	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			945.00000	909	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,027.00000	1,090	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			791.00000	757	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,064.00000	1,136	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			729.00000	702	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,045.00000	1,109	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			760.00000	725	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,008.00000	1,072	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			823.00000	788	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			561.00000	616	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,676.00000	1,632	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,083.00000	1,162	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			698.00000	679	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,045.00000	1,109	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			760.00000	725	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			968.00000	1,032	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			883.00000	848	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			895.00000	955	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,009.00000	972	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			861.00000	920	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,075.00000	1,036	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			828.00000	886	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,143.00000	1,102	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			798.00000	854	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,212.00000	1,170	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,192.00000	1,274	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			607.00000	590	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,137.00000	1,217	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.70	Put			651.00000	634	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,083.00000	1,162	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			698.00000	679	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			895.00000	955	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,009.00000	972	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			861.00000	920	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,075.00000	1,036	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,221.00000	1,303	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			585.00000	569	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,164.00000	1,245	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			629.00000	612	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,110.00000	1,190	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			674.00000	656	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			988.00000	1,052	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			853.00000	818	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			949.00000	1,012	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			914.00000	878	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			912.00000	974	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			977.00000	940	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			877.00000	937	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,042.00000	1,004	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,250.00000	1,333	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			564.00000	549	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,137.00000	1,217	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			651.00000	634	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			931.00000	993	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			945.00000	909	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.43300		10.31880		28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,112.00000	1,194	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,094.00000	1,061	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,200.00000	1,287	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			931.00000	904	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,219.00000	1,306	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			900.00000	873	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,182.00000	1,267	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			963.00000	934	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,182.00000	1,267	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			963.00000	934	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,094.00000	1,177	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,126.00000	1,094	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,059.00000	1,142	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,191.00000	1,159	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,043.00000	1,124	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,224.00000	1,191	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,026.00000	1,107	28.96	0.00	0	9,530.00

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	10.55	Put			1,257.00000	1,224	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			619.00000	677	32.70	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,600.00000	2,544	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			518.00000	569	34.03	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,199.00000	3,136	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,258.00000	1,347	27.19	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			839.00000	814	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,010.00000	1,090	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,291.00000	1,257	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			919.00000	995	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,500.00000	1,462	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			948.00000	1,025	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,429.00000	1,392	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			892.00000	966	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,573.00000	1,533	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			853.00000	925	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,684.00000	1,642	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			865.00000	938	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,647.00000	1,605	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			816.00000	886	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,797.00000	1,753	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			840.00000	911	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,721.00000	1,678	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			619.00000	677	32.70	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,600.00000	2,544	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			749.00000	815	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,030.00000	1,982	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			770.00000	837	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,952.00000	1,904	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,077.00000	1,160	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,158.00000	1,127	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			671.00000	732	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,352.00000	2,299	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			603.00000	660	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,684.00000	2,627	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			544.00000	597	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,025.00000	2,964	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			494.00000	543	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,375.00000	3,310	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			978.00000	1,057	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,359.00000	1,324	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			689.00000	751	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,271.00000	2,218	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			558.00000	612	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,939.00000	2,879	33.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Call			506.00000	556	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,287.00000	3,223	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,062.00000	2,169	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			243.00000	236	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,648.00000	1,751	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			429.00000	418	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,341.00000	1,435	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			722.00000	702	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			654.00000	713	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,435.00000	2,380	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			483.00000	531	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,464.00000	3,398	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,140.00000	2,247	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			221.00000	214	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,713.00000	1,815	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			394.00000	382	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,387.00000	1,481	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			668.00000	648	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,146.00000	1,230	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,027.00000	997	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			948.00000	1,025	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,429.00000	1,392	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			793.00000	861	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,874.00000	1,828	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			572.00000	627	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,854.00000	2,794	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,847.00000	1,950	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			328.00000	317	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,485.00000	1,580	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			566.00000	547	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			708.00000	772	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,190.00000	2,139	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			433.00000	484	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,714.00000	3,651	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,779.00000	1,882	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			360.00000	349	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,435.00000	1,530	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			616.00000	597	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			587.00000	643	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,769.00000	2,710	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			506.00000	556	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,287.00000	3,223	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			417.00000	467	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,799.00000	3,734	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,917.00000	2,020	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.70	Put			298.00000	287	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,537.00000	1,633	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			519.00000	500	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			728.00000	793	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,109.00000	2,060	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			531.00000	583	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,112.00000	3,050	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			449.00000	501	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,630.00000	3,568	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,989.00000	2,092	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			270.00000	259	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,592.00000	1,688	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			473.00000	455	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,298.00000	1,390	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			780.00000	757	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			636.00000	695	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,517.00000	2,462	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			544.00000	597	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,025.00000	2,964	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			466.00000	519	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,547.00000	3,486	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,882.00000	1,985	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			313.00000	302	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,511.00000	1,607	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			542.00000	524	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,238.00000	1,327	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			869.00000	844	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			718.00000	782	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,149.00000	2,099	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			611.00000	669	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,642.00000	2,586	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			525.00000	576	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,156.00000	3,093	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			441.00000	492	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,672.00000	3,609	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,300.00000	2,407	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			181.00000	174	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,847.00000	1,950	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			328.00000	317	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			708.00000	772	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,190.00000	2,139	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,382.00000	2,490	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			163.00000	157	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,537.00000	1,633	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			519.00000	500	25.47	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 14/12/2009 Currency Future	8.05	Call			2,423.00000	2,531	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			154.00000	148	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,952.00000	2,056	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			284.00000	273	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,564.00000	1,660	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			495.00000	477	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,278.00000	1,368	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			809.00000	785	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			878.00000	952	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,610.00000	1,569	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			738.00000	804	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,070.00000	2,021	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			628.00000	686	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,559.00000	2,503	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			538.00000	590	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,069.00000	3,007	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,549.00000	2,658	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			131.00000	125	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,648.00000	1,751	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			429.00000	418	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			654.00000	713	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,435.00000	2,380	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,507.00000	2,616	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			138.00000	133	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,025.00000	2,130	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			256.00000	247	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,620.00000	1,719	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			451.00000	436	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,319.00000	1,412	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			751.00000	729	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			905.00000	980	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,537.00000	1,497	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			759.00000	826	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,991.00000	1,943	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			645.00000	704	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,476.00000	2,421	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			488.00000	537	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,420.00000	3,354	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,722.00000	2,832	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			103.00000	99	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,219.00000	2,326	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			200.00000	193	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			816.00000	886	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,797.00000	1,753	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,765.00000	2,876	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 14/12/2009 Currency Future	7.65	Put			97.00000	93	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,259.00000	2,367	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			190.00000	184	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,813.00000	1,916	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			344.00000	333	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,460.00000	1,555	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			591.00000	572	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			994.00000	1,073	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,325.00000	1,290	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			828.00000	898	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,759.00000	1,715	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			699.00000	761	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,230.00000	2,178	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,810.00000	2,920	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			91.00000	87	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.25320		11.25750		29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,437.00000	1,446	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,430.00000	1,442	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,528.00000	1,536	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,270.00000	1,283	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,563.00000	1,571	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,206.00000	1,218	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,545.00000	1,553	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,238.00000	1,250	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,509.00000	1,517	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,301.00000	1,314	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,472.00000	1,481	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,365.00000	1,378	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,387.00000	1,395	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,529.00000	1,542	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,420.00000	1,428	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,463.00000	1,475	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,742.00000	1,748	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			934.00000	945	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,126.00000	1,136	31.65	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,169.00000	2,183	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,029.00000	2,032	26.46	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			621.00000	629	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,373.00000	1,382	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,556.00000	1,569	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,082.00000	2,086	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			575.00000	583	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,977.00000	1,981	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			669.00000	678	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,926.00000	1,931	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.05	Put			719.00000	728	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,878.00000	1,883	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			770.00000	779	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,831.00000	1,836	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			823.00000	833	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,785.00000	1,791	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			878.00000	888	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,067.00000	1,076	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,359.00000	2,373	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,225.00000	2,227	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			468.00000	474	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,491.00000	1,499	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,333.00000	1,346	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,455.00000	1,463	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,397.00000	1,410	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,354.00000	1,363	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,597.00000	1,610	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,323.00000	1,331	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,665.00000	1,678	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			847.00000	858	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,290.00000	3,305	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,329.00000	2,331	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			422.00000	428	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,582.00000	1,589	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,174.00000	1,186	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,403.00000	1,412	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,496.00000	1,508	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,370.00000	1,379	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,563.00000	1,576	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			872.00000	882	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,164.00000	3,179	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,400.00000	2,402	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			393.00000	399	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,620.00000	1,627	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,112.00000	1,124	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,582.00000	1,589	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,174.00000	1,186	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,403.00000	1,412	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,496.00000	1,508	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			888.00000	899	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,081.00000	3,095	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,436.00000	2,438	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			379.00000	385	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,639.00000	1,646	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,081.00000	1,093	28.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,600.00000	1,608	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,143.00000	1,155	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,491.00000	1,499	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,333.00000	1,346	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			897.00000	907	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,039.00000	3,054	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,509.00000	2,511	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			352.00000	357	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,679.00000	1,686	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,021.00000	1,033	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			914.00000	925	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,957.00000	2,972	33.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.99510		15.02250		27.93	164,946.10	11	13,614.00
£ / R On 16/03/2009 Currency Future	15.00	Call			726.00000	708	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			704.00000	713	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			990.00000	969	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			418.00000	424	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,362.00000	1,338	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			239.00000	243	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,399.00000	1,374	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			226.00000	229	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,219.00000	1,196	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			296.00000	301	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			930.00000	909	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			458.00000	464	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			901.00000	880	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			478.00000	485	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			746.00000	728	27.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			674.00000	683	27.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			617.00000	601	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			895.00000	906	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			492.00000	478	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,120.00000	1,133	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			426.00000	413	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,254.00000	1,268	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			510.00000	495	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,087.00000	1,100	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			601.00000	585	29.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			929.00000	940	29.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			585.00000	570	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			963.00000	975	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			601.00000	585	29.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			929.00000	940	29.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			547.00000	532	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.50	Put			1,024.00000	1,036	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			617.00000	601	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			895.00000	906	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			528.00000	513	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,056.00000	1,068	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			367.00000	355	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,395.00000	1,410	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			475.00000	461	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,153.00000	1,166	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			510.00000	495	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,087.00000	1,100	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			442.00000	429	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,220.00000	1,234	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			328.00000	317	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,505.00000	1,521	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			341.00000	329	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,468.00000	1,484	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			411.00000	398	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,288.00000	1,303	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			367.00000	355	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,395.00000	1,410	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			303.00000	293	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,581.00000	1,597	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			280.00000	270	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,658.00000	1,675	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			280.00000	270	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,658.00000	1,675	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			396.00000	383	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,324.00000	1,338	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			259.00000	249	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,736.00000	1,754	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			194.00000	186	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,021.00000	2,041	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			211.00000	202	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,938.00000	1,957	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			143.00000	137	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,321.00000	2,342	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			109.00000	104	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,587.00000	2,609	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			65.00000	62	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,093.00000	3,117	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			36.00000	34	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,663.00000	3,688	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			31.00000	29	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,808.00000	3,834	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.50	Call			42.00000	39	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,519.00000	3,544	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			72.00000	68	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,999.00000	3,023	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			44.00000	41	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,471.00000	3,496	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			178.00000	171	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,105.00000	2,125	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			354.00000	342	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,431.00000	1,447	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			238.00000	229	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,816.00000	1,834	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			382.00000	369	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,359.00000	1,374	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			585.00000	570	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			963.00000	975	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			651.00000	634	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			829.00000	839	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			566.00000	550	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			993.00000	1,005	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			669.00000	652	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			797.00000	807	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			706.00000	688	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			734.00000	743	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			853.00000	833	26.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			531.00000	538	26.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			809.00000	789	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			586.00000	594	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			767.00000	748	27.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			645.00000	653	27.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			687.00000	670	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			765.00000	775	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			809.00000	789	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			586.00000	594	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			767.00000	748	27.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			645.00000	653	27.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			877.00000	856	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			504.00000	511	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			830.00000	811	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			558.00000	566	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			788.00000	769	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			615.00000	623	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			634.00000	617	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			862.00000	872	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			442.00000	429	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			1,220.00000	1,234	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			411.00000	398	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,288.00000	1,303	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			706.00000	688	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			734.00000	743	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			669.00000	652	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			797.00000	807	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			528.00000	513	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,056.00000	1,068	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			458.00000	445	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,186.00000	1,200	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			426.00000	413	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,254.00000	1,268	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			492.00000	478	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,120.00000	1,133	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			328.00000	317	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,505.00000	1,521	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			303.00000	293	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,581.00000	1,597	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			220.00000	211	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,897.00000	1,916	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			382.00000	369	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,359.00000	1,374	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			354.00000	342	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,431.00000	1,447	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			238.00000	229	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,816.00000	1,834	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			202.00000	194	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,980.00000	1,999	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			315.00000	304	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,543.00000	1,559	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			292.00000	281	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,619.00000	1,636	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			269.00000	259	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,697.00000	1,714	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			248.00000	239	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,776.00000	1,794	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			229.00000	220	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,856.00000	1,875	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			411.00000	398	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,288.00000	1,303	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			163.00000	156	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,191.00000	2,211	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			150.00000	143	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,277.00000	2,298	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.25	Call			137.00000	131	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,364.00000	2,386	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			125.00000	120	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,453.00000	2,474	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			59.00000	56	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,187.00000	3,211	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			54.00000	51	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,281.00000	3,305	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			48.00000	46	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,376.00000	3,401	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			40.00000	37	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,567.00000	3,592	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			36.00000	34	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,663.00000	3,688	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			32.00000	30	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,760.00000	3,785	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			29.00000	27	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,857.00000	3,882	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			104.00000	99	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,632.00000	2,654	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			95.00000	91	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,723.00000	2,745	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			87.00000	82	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,814.00000	2,837	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			79.00000	75	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,906.00000	2,930	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			95.00000	91	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,723.00000	2,745	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			79.00000	75	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,906.00000	2,930	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			59.00000	56	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,187.00000	3,211	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			48.00000	46	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,376.00000	3,401	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			62.00000	59	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,140.00000	3,164	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			56.00000	53	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,234.00000	3,258	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			51.00000	48	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,328.00000	3,353	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			46.00000	43	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,424.00000	3,448	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			38.00000	35	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,615.00000	3,640	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			34.00000	32	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.70	Put			3,711.00000	3,737	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			28.00000	26	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,905.00000	3,931	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			44.00000	41	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,471.00000	3,496	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			29.00000	27	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,857.00000	3,882	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			26.00000	24	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,954.00000	3,979	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			24.00000	22	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,051.00000	4,077	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			21.00000	20	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,149.00000	4,175	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			19.00000	18	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,247.00000	4,273	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			40.00000	37	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,567.00000	3,592	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			26.00000	24	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,954.00000	3,979	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			24.00000	22	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,051.00000	4,077	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			100.00000	95	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,677.00000	2,700	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			91.00000	86	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,768.00000	2,791	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			83.00000	79	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,860.00000	2,883	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			75.00000	71	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,953.00000	2,976	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			68.00000	65	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,046.00000	3,070	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			156.00000	150	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,234.00000	2,254	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			131.00000	125	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,409.00000	2,430	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			120.00000	114	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,497.00000	2,519	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			202.00000	194	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,980.00000	1,999	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			186.00000	178	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,063.00000	2,083	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			170.00000	163	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,148.00000	2,168	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			156.00000	150	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,234.00000	2,254	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Call			100.00000	95	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,677.00000	2,700	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			292.00000	281	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,619.00000	1,636	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			194.00000	186	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,021.00000	2,041	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			186.00000	178	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,063.00000	2,083	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			458.00000	445	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,186.00000	1,200	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			426.00000	413	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,254.00000	1,268	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			248.00000	239	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,776.00000	1,794	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			687.00000	670	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			765.00000	775	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			341.00000	329	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,468.00000	1,484	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			788.00000	769	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			615.00000	623	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			930.00000	909	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			458.00000	464	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			877.00000	856	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			504.00000	511	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,184.00000	1,161	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			312.00000	316	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			1,117.00000	1,095	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			345.00000	350	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			1,053.00000	1,031	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			380.00000	386	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			1,151.00000	1,128	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			328.00000	333	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,085.00000	1,063	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			362.00000	367	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			1,021.00000	999	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			399.00000	404	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			960.00000	939	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			437.00000	444	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,513.00000	1,488	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			190.00000	193	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,436.00000	1,412	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			214.00000	217	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,289.00000	1,266	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			267.00000	270	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,672.00000	1,646	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.50	Put			149.00000	151	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,591.00000	1,566	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			169.00000	171	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,436.00000	1,412	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			214.00000	217	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,085.00000	1,063	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			362.00000	367	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,712.00000	1,687	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			140.00000	142	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,631.00000	1,606	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			159.00000	161	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,552.00000	1,527	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			179.00000	182	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,474.00000	1,450	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			202.00000	205	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,325.00000	1,301	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			253.00000	256	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			1,254.00000	1,230	26.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			281.00000	285	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.26670		15.24900		27.53	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,083.00000	1,091	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,084.00000	1,075	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,286.00000	1,308	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			787.00000	792	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,641.00000	1,664	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			542.00000	547	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,609.00000	1,632	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			560.00000	565	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,673.00000	1,696	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			524.00000	529	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,516.00000	1,539	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			617.00000	622	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,238.00000	1,255	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			839.00000	838	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,102.00000	1,110	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,053.00000	1,044	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			977.00000	985	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,278.00000	1,268	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			842.00000	858	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,493.00000	1,491	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			752.00000	768	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,653.00000	1,651	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			861.00000	877	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,462.00000	1,460	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			940.00000	952	28.34	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	15.65	Put			1,341.00000	1,335	28.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			920.00000	936	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,371.00000	1,370	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			960.00000	968	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,311.00000	1,301	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			900.00000	916	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,401.00000	1,400	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			960.00000	968	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,311.00000	1,301	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			686.00000	701	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,787.00000	1,784	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			805.00000	821	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,556.00000	1,554	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			770.00000	785	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,621.00000	1,619	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			640.00000	654	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,891.00000	1,887	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,180.00000	1,190	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			931.00000	923	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			735.00000	751	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,686.00000	1,684	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			671.00000	685	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,822.00000	1,818	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			610.00000	624	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,961.00000	1,958	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			582.00000	596	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,033.00000	2,029	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			568.00000	582	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,069.00000	2,065	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			655.00000	669	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,856.00000	1,853	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			719.00000	734	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,720.00000	1,717	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			555.00000	568	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,106.00000	2,101	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			467.00000	480	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,368.00000	2,363	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			491.00000	504	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,292.00000	2,287	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			392.00000	403	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,643.00000	2,636	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			336.00000	346	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,887.00000	2,879	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			244.00000	252	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,395.00000	3,386	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.00	Call			175.00000	182	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,926.00000	3,915	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			161.00000	167	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,062.00000	4,051	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			196.00000	203	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,747.00000	3,737	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			251.00000	259	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,352.00000	3,343	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			264.00000	273	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,265.00000	3,257	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			201.00000	209	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,702.00000	3,692	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			445.00000	456	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,446.00000	2,440	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			702.00000	717	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,753.00000	1,751	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,011.00000	1,019	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,212.00000	1,202	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			880.00000	897	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,431.00000	1,430	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,046.00000	1,054	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,147.00000	1,137	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,259.00000	1,281	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			810.00000	815	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,218.00000	1,228	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			869.00000	862	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,142.00000	1,150	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			993.00000	983	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,064.00000	1,072	27.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,115.00000	1,106	27.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,028.00000	1,036	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,179.00000	1,169	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			994.00000	1,001	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,245.00000	1,235	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,259.00000	1,281	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			810.00000	815	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,218.00000	1,228	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			869.00000	862	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,064.00000	1,072	27.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,115.00000	1,106	27.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,028.00000	1,036	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,179.00000	1,169	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,160.00000	1,170	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			961.00000	953	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,122.00000	1,130	27.20	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 12/06/2009 Currency Future	15.15	Put			1,023.00000	1,013	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			977.00000	985	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,278.00000	1,268	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			880.00000	897	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,431.00000	1,430	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			842.00000	858	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,493.00000	1,491	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,199.00000	1,209	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			900.00000	892	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,160.00000	1,170	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			961.00000	953	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,122.00000	1,130	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,023.00000	1,013	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			940.00000	952	28.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,341.00000	1,335	28.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			735.00000	751	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,686.00000	1,684	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			842.00000	858	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,493.00000	1,491	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			770.00000	785	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,621.00000	1,619	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			823.00000	839	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,524.00000	1,523	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			787.00000	803	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,588.00000	1,586	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			671.00000	685	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,822.00000	1,818	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			805.00000	821	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,556.00000	1,554	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			702.00000	717	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,753.00000	1,751	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			610.00000	624	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,961.00000	1,958	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			555.00000	568	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,106.00000	2,101	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			582.00000	596	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,033.00000	2,029	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			528.00000	541	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,179.00000	2,175	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			503.00000	516	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,254.00000	2,249	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			528.00000	541	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,179.00000	2,175	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			479.00000	491	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,330.00000	2,325	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.55	Call			625.00000	639	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,926.00000	1,922	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			596.00000	610	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,997.00000	1,993	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			541.00000	555	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,142.00000	2,138	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			516.00000	529	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,217.00000	2,212	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			752.00000	768	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,653.00000	1,651	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			686.00000	701	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,787.00000	1,784	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			541.00000	555	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,142.00000	2,138	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			423.00000	434	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,524.00000	2,518	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			402.00000	413	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,603.00000	2,596	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			382.00000	393	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,683.00000	2,676	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			363.00000	373	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,764.00000	2,757	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			237.00000	246	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,438.00000	3,429	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			225.00000	233	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,526.00000	3,516	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			213.00000	221	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,614.00000	3,604	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			190.00000	198	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,791.00000	3,781	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			180.00000	187	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,881.00000	3,870	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			170.00000	177	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,971.00000	3,960	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			327.00000	337	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,928.00000	2,920	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			310.00000	320	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,011.00000	3,003	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			294.00000	304	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,095.00000	3,087	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			279.00000	288	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,180.00000	3,172	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			310.00000	320	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,011.00000	3,003	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			279.00000	288	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.15	Put			3,180.00000	3,172	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			237.00000	246	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,438.00000	3,429	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			213.00000	221	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,614.00000	3,604	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			231.00000	239	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,482.00000	3,473	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			219.00000	227	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,570.00000	3,560	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			207.00000	215	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,658.00000	3,648	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			185.00000	192	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,836.00000	3,826	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			166.00000	172	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,017.00000	4,005	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			156.00000	163	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,107.00000	4,096	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			190.00000	198	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,791.00000	3,781	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			170.00000	177	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,971.00000	3,960	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			152.00000	158	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,153.00000	4,142	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			144.00000	150	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,245.00000	4,233	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			136.00000	141	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,337.00000	4,325	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			128.00000	134	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,429.00000	4,417	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			185.00000	192	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,836.00000	3,826	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			148.00000	154	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,199.00000	4,187	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			139.00000	145	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,290.00000	4,279	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			412.00000	424	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,563.00000	2,557	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			372.00000	383	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,723.00000	2,716	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			353.00000	364	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,804.00000	2,797	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			319.00000	328	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,970.00000	2,962	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			302.00000	312	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,053.00000	3,045	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.10	Call			287.00000	296	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,138.00000	3,129	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			272.00000	281	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,223.00000	3,214	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			479.00000	491	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,330.00000	2,325	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			456.00000	468	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,407.00000	2,401	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			433.00000	445	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,484.00000	2,479	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			412.00000	424	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,563.00000	2,557	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			319.00000	328	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,970.00000	2,962	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			596.00000	610	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,997.00000	1,993	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			467.00000	480	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,368.00000	2,363	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			491.00000	504	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,292.00000	2,287	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			423.00000	434	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,524.00000	2,518	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			382.00000	393	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,683.00000	2,676	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			655.00000	669	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,856.00000	1,853	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,046.00000	1,054	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,147.00000	1,137	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			861.00000	877	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,462.00000	1,460	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,486.00000	1,509	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			637.00000	642	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,427.00000	1,450	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			678.00000	683	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,370.00000	1,392	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			721.00000	725	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,314.00000	1,336	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			765.00000	769	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,142.00000	1,150	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			993.00000	983	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,457.00000	1,479	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			658.00000	662	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,398.00000	1,421	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			699.00000	704	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,341.00000	1,364	26.51	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 12/06/2009 Currency Future	14.65	Put			742.00000	747	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,772.00000	1,794	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			473.00000	478	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,706.00000	1,728	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			507.00000	512	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,578.00000	1,601	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			579.00000	584	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,909.00000	1,931	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			410.00000	415	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,839.00000	1,862	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			440.00000	445	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,706.00000	1,728	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			507.00000	512	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,398.00000	1,421	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			699.00000	704	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,944.00000	1,966	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			395.00000	400	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,874.00000	1,897	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			425.00000	430	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,805.00000	1,828	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			456.00000	461	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,739.00000	1,761	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			490.00000	495	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,547.00000	1,570	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			598.00000	603	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,805.00000	1,828	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			456.00000	461	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,486.00000	1,509	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			637.00000	642	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,370.00000	1,392	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			721.00000	725	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.53520		15.48410		27.09	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,370.00000	1,397	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,386.00000	1,362	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,572.00000	1,604	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,088.00000	1,069	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,904.00000	1,939	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			819.00000	804	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,874.00000	1,909	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			840.00000	824	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,933.00000	1,969	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			799.00000	784	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,788.00000	1,822	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			904.00000	887	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,547.00000	1,578	26.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.05	Put			1,112.00000	1,093	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,521.00000	1,552	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,137.00000	1,117	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,265.00000	1,291	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,581.00000	1,556	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,760.00000	1,794	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			926.00000	909	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,705.00000	1,738	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			971.00000	953	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,651.00000	1,684	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,017.00000	998	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,598.00000	1,630	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,064.00000	1,045	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,503.00000	1,533	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,169.00000	1,148	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,466.00000	1,494	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,231.00000	1,209	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,426.00000	1,454	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,292.00000	1,269	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,388.00000	1,416	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,354.00000	1,331	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,732.00000	1,766	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			948.00000	931	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,678.00000	1,711	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			994.00000	975	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,624.00000	1,657	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,040.00000	1,022	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,486.00000	1,515	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,202.00000	1,180	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,446.00000	1,474	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,262.00000	1,239	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,407.00000	1,435	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,323.00000	1,300	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			2,024.00000	2,060	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			740.00000	725	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,963.00000	1,999	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			779.00000	764	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,845.00000	1,880	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			861.00000	845	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,149.00000	2,187	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			665.00000	652	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,086.00000	2,123	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			702.00000	688	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,963.00000	1,999	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			779.00000	764	26.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.80	Call			1,678.00000	1,711	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			994.00000	975	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,181.00000	2,219	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			647.00000	634	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2,117.00000	2,155	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			683.00000	670	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2,055.00000	2,092	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			721.00000	706	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,993.00000	2,030	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			759.00000	744	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,816.00000	1,851	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			882.00000	866	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,446.00000	1,474	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,262.00000	1,239	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	1,360	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			0.00000	1,425	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	1,325	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			0.00000	1,490	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	1,258	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			0.00000	1,623	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.36410		13.52120		29.58	267,282.00	20	4,579.00
€ / R On 16/03/2009 Currency Future	13.50	Call			681.00000	616	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			660.00000	752	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			889.00000	805	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			418.00000	490	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,090.00000	990	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			269.00000	326	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			767.00000	693	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			546.00000	629	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			702.00000	635	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			631.00000	720	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			662.00000	599	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			691.00000	785	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			591.00000	534	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			819.00000	920	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			574.00000	519	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			853.00000	955	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			558.00000	505	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			887.00000	991	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			412.00000	374	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,291.00000	1,409	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			402.00000	364	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,330.00000	1,450	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			472.00000	428	32.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.15	Put			1,101.00000	1,213	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			543.00000	491	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			921.00000	1,027	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			643.00000	582	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			722.00000	818	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			723.00000	653	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			602.00000	689	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			745.00000	673	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			574.00000	659	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			790.00000	714	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			519.00000	600	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			643.00000	582	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			722.00000	818	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			863.00000	781	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			442.00000	517	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			625.00000	565	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			754.00000	851	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			814.00000	736	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			493.00000	572	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			971.00000	880	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			350.00000	415	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			943.00000	854	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			372.00000	440	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			472.00000	428	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,101.00000	1,213	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			381.00000	345	33.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,410.00000	1,531	33.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			319.00000	289	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,697.00000	1,825	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			499.00000	452	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,028.00000	1,138	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			513.00000	464	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			992.00000	1,100	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,454.00000	1,330	26.24	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			133.00000	166	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,000.00000	906	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			328.00000	392	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,228.00000	1,115	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			207.00000	251	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,534.00000	1,407	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			113.00000	143	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,534.00000	1,407	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			113.00000	143	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,575.00000	1,446	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			104.00000	132	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.15	Call			1,494.00000	1,368	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			123.00000	154	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,338.00000	1,220	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			167.00000	206	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,376.00000	1,256	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			155.00000	192	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,264.00000	1,150	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			193.00000	236	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,701.00000	1,567	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			80.00000	103	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,415.00000	1,293	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			144.00000	179	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,617.00000	1,486	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			96.00000	122	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,073.00000	1,926	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			52.00000	62	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,979.00000	1,833	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			58.00000	69	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,886.00000	1,742	26.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			65.00000	77	26.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,793.00000	1,651	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			72.00000	87	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,376.00000	1,256	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			155.00000	192	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,026.00000	1,879	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			55.00000	65	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,932.00000	1,787	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			61.00000	73	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,839.00000	1,696	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			68.00000	82	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,747.00000	1,609	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			76.00000	95	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,659.00000	1,526	25.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			88.00000	112	25.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,575.00000	1,446	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			104.00000	132	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,793.00000	1,651	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			72.00000	87	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,301.00000	1,184	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			180.00000	220	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,494.00000	1,368	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			123.00000	154	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,193.00000	1,082	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			221.00000	268	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,124.00000	1,019	26.99	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	12.65	Put			252.00000	305	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,193.00000	1,082	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			221.00000	268	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,124.00000	1,019	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			252.00000	305	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,059.00000	961	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			288.00000	347	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,158.00000	1,049	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			237.00000	285	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,932.00000	1,787	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			61.00000	73	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,747.00000	1,609	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			76.00000	95	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,338.00000	1,220	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			167.00000	206	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,158.00000	1,049	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			237.00000	285	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,029.00000	933	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			308.00000	369	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			558.00000	505	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			887.00000	991	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			485.00000	439	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,064.00000	1,175	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			916.00000	829	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			394.00000	465	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,029.00000	933	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			308.00000	369	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			608.00000	550	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			786.00000	885	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			435.00000	394	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,214.00000	1,330	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			662.00000	599	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			691.00000	785	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,121.00000	1,972	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			49.00000	58	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			303.00000	275	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,782.00000	1,911	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			224.00000	203	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,303.00000	2,439	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			168.00000	151	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,846.00000	2,987	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			124.00000	109	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,403.00000	3,545	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,000.00000	906	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			328.00000	392	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.65	Call			362.00000	328	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,490.00000	1,614	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			267.00000	241	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,996.00000	2,127	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			199.00000	179	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,527.00000	2,665	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			149.00000	135	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,078.00000	3,220	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			213.00000	193	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,392.00000	2,529	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			146.00000	131	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,124.00000	3,267	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			87.00000	76	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,865.00000	4,012	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			48.00000	41	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,627.00000	4,777	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,215.00000	2,066	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			44.00000	52	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			254.00000	229	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,083.00000	2,215	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			172.00000	155	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,801.00000	2,941	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			112.00000	98	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,540.00000	3,684	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			62.00000	54	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,291.00000	4,440	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,601.00000	2,447	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			30.00000	33	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			311.00000	282	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,740.00000	1,868	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			208.00000	188	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,437.00000	2,574	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			142.00000	129	40.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,171.00000	3,314	40.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			84.00000	73	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,912.00000	4,059	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,945.00000	2,790	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			23.00000	26	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,168.00000	2,019	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			47.00000	55	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			371.00000	336	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,450.00000	1,572	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			248.00000	224	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,126.00000	2,260	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			108.00000	94	40.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.00	Put			3,586.00000	3,730	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,385.00000	3,232	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			14.00000	17	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,630.00000	3,475	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			9.00000	11	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,846.00000	2,692	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			25.00000	27	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			352.00000	319	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,531.00000	1,655	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			236.00000	213	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,214.00000	2,349	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			160.00000	144	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,939.00000	3,080	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,728.00000	3,573	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			7.00000	9	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,945.00000	2,790	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			23.00000	26	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			371.00000	336	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,450.00000	1,572	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,679.00000	3,524	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			8.00000	10	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,895.00000	2,741	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			24.00000	26	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			241.00000	218	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,170.00000	2,304	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			164.00000	148	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,893.00000	3,034	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,827.00000	3,671	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			6.00000	7	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,043.00000	2,888	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			22.00000	24	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,263.00000	2,113	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			42.00000	49	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			391.00000	354	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,370.00000	1,490	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			261.00000	235	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,039.00000	2,171	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			176.00000	159	38.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,755.00000	2,895	38.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,434.00000	3,280	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			13.00000	16	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,650.00000	2,496	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			29.00000	32	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			485.00000	439	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,064.00000	1,175	32.26	0.00	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	10.20	Call			3,337.00000	3,183	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			16.00000	19	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,552.00000	2,398	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			31.00000	34	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			459.00000	416	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,138.00000	1,252	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			203.00000	184	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,482.00000	2,620	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			139.00000	126	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,218.00000	3,362	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,240.00000	3,085	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			19.00000	21	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,455.00000	2,303	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			34.00000	39	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			435.00000	394	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,214.00000	1,330	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			289.00000	261	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,868.00000	1,997	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			194.00000	175	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,573.00000	2,711	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			133.00000	117	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,312.00000	3,453	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,532.00000	3,377	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			11.00000	13	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,748.00000	2,594	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			27.00000	29	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,301.00000	1,184	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			180.00000	220	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			335.00000	304	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,614.00000	1,739	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			153.00000	138	39.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,031.00000	3,174	39.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,191.00000	3,035	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			20.00000	21	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,407.00000	2,255	28.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			36.00000	41	28.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			424.00000	384	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,252.00000	1,370	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			281.00000	254	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,910.00000	2,040	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			189.00000	171	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,618.00000	2,757	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			128.00000	113	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,357.00000	3,499	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,092.00000	2,937	32.11	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	10.45	Put			21.00000	23	32.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,311.00000	2,160	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			40.00000	46	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			180.00000	163	38.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,709.00000	2,849	38.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			120.00000	105	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,449.00000	3,591	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,141.00000	2,986	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			20.00000	22	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,359.00000	2,207	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			38.00000	43	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			274.00000	248	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,953.00000	2,084	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			185.00000	167	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,664.00000	2,803	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,434.00000	3,280	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			13.00000	16	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,483.00000	3,329	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			12.00000	15	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,699.00000	2,545	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			28.00000	31	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			327.00000	296	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,655.00000	1,782	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			219.00000	198	37.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,348.00000	2,484	37.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,288.00000	3,134	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			17.00000	20	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,504.00000	2,350	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			32.00000	36	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			447.00000	405	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,176.00000	1,291	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			296.00000	268	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,825.00000	1,954	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			199.00000	179	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,527.00000	2,665	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			136.00000	121	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,265.00000	3,407	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			100.00000	88	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,679.00000	3,824	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,650.00000	2,496	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			29.00000	32	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			767.00000	693	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			546.00000	629	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			625.00000	565	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			754.00000	851	30.53	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	16.85	Call			120.00000	105	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,449.00000	3,591	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			67.00000	58	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,196.00000	4,344	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			70.00000	61	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,148.00000	4,296	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,895.00000	2,741	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			24.00000	26	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,121.00000	1,972	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			49.00000	58	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			889.00000	805	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			418.00000	490	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			241.00000	218	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,170.00000	2,304	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			104.00000	91	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,633.00000	3,777	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,994.00000	2,839	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			23.00000	25	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,215.00000	2,066	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			44.00000	52	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			254.00000	229	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,083.00000	2,215	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			172.00000	155	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,801.00000	2,941	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			4,025.00000	3,869	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			4.00000	5	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,240.00000	3,085	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			19.00000	21	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,701.00000	1,567	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			80.00000	103	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			194.00000	175	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,573.00000	2,711	38.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.59070		13.70320		28.41	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.70	Call			997.00000	958	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			994.00000	1,067	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,154.00000	1,113	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			751.00000	822	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,351.00000	1,291	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			598.00000	650	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,056.00000	1,014	28.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			902.00000	973	28.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			997.00000	958	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			994.00000	1,067	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			960.00000	923	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,057.00000	1,132	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.95	Call			908.00000	873	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,155.00000	1,232	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			891.00000	857	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,188.00000	1,267	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			859.00000	818	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,256.00000	1,327	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			659.00000	626	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,605.00000	1,685	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			642.00000	611	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,639.00000	1,720	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			763.00000	726	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,410.00000	1,485	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			839.00000	799	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,286.00000	1,358	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			942.00000	906	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,089.00000	1,165	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,036.00000	995	28.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			933.00000	1,004	28.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,056.00000	1,014	28.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			902.00000	973	28.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,017.00000	976	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			963.00000	1,035	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,094.00000	1,053	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			841.00000	913	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,075.00000	1,033	28.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			872.00000	943	28.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,154.00000	1,113	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			751.00000	822	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,134.00000	1,093	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			780.00000	852	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,113.00000	1,074	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			810.00000	883	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			960.00000	923	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,057.00000	1,132	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,113.00000	1,074	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			810.00000	883	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,236.00000	1,179	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			683.00000	739	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,181.00000	1,132	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			728.00000	792	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,036.00000	995	28.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			933.00000	1,004	28.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			859.00000	818	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,256.00000	1,327	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			709.00000	674	29.40	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	14.50	Put			1,506.00000	1,584	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			581.00000	552	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,778.00000	1,861	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			498.00000	472	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,994.00000	2,082	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			781.00000	743	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,378.00000	1,453	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			819.00000	780	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,316.00000	1,389	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,381.00000	1,319	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			578.00000	629	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,264.00000	1,207	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			661.00000	716	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,474.00000	1,409	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			520.00000	568	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,773.00000	1,699	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			370.00000	408	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,738.00000	1,665	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			385.00000	424	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,808.00000	1,733	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			355.00000	393	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,738.00000	1,665	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			385.00000	424	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,602.00000	1,533	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			449.00000	493	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,636.00000	1,566	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			433.00000	475	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,537.00000	1,470	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			484.00000	530	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,954.00000	1,875	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			300.00000	334	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,669.00000	1,598	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			416.00000	458	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,844.00000	1,768	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			341.00000	377	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,917.00000	1,839	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			314.00000	348	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,880.00000	1,803	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			327.00000	363	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,222.00000	2,137	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			219.00000	246	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,144.00000	2,060	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			241.00000	270	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,067.00000	1,985	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			263.00000	294	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.00	Call			1,991.00000	1,911	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			288.00000	320	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,704.00000	1,632	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			400.00000	441	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,183.00000	2,099	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			230.00000	258	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,105.00000	2,022	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			252.00000	282	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,029.00000	1,948	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			275.00000	307	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,602.00000	1,533	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			449.00000	493	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,917.00000	1,839	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			314.00000	348	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,570.00000	1,502	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			466.00000	511	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,505.00000	1,439	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			502.00000	549	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,954.00000	1,875	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			300.00000	334	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,880.00000	1,803	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			327.00000	363	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,412.00000	1,349	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			558.00000	608	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,262.00000	2,176	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			209.00000	235	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,105.00000	2,022	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			252.00000	282	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,537.00000	1,470	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			484.00000	530	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,293.00000	1,234	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			640.00000	693	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,412.00000	1,349	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			558.00000	608	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,570.00000	1,502	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			466.00000	511	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,442.00000	1,378	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			539.00000	588	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,773.00000	1,699	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			370.00000	408	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,704.00000	1,632	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			400.00000	441	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,442.00000	1,378	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			539.00000	588	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,381.00000	1,319	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.90	Put			578.00000	629	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,322.00000	1,262	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			619.00000	671	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,293.00000	1,234	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			640.00000	693	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			978.00000	940	28.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,025.00000	1,099	28.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,208.00000	1,153	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			705.00000	762	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			925.00000	889	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,122.00000	1,198	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			800.00000	762	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,347.00000	1,421	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			727.00000	691	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,473.00000	1,550	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			692.00000	658	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,539.00000	1,617	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			627.00000	595	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,673.00000	1,755	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			596.00000	566	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,743.00000	1,825	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			566.00000	538	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,813.00000	1,897	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			538.00000	511	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,885.00000	1,970	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			745.00000	708	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,441.00000	1,518	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			675.00000	642	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,572.00000	1,651	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			781.00000	743	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,378.00000	1,453	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			745.00000	708	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,441.00000	1,518	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			675.00000	642	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,572.00000	1,651	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			611.00000	581	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,708.00000	1,790	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			552.00000	524	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,849.00000	1,933	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			524.00000	498	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,921.00000	2,007	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			472.00000	448	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,069.00000	2,157	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			448.00000	425	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,145.00000	2,234	29.40	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	15.50	Call			425.00000	403	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,221.00000	2,312	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			402.00000	382	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,299.00000	2,391	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			611.00000	581	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,708.00000	1,790	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			581.00000	552	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,778.00000	1,861	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			472.00000	448	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,069.00000	2,157	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			875.00000	837	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,222.00000	1,297	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,264.00000	1,207	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			661.00000	716	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			925.00000	889	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,122.00000	1,198	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			875.00000	837	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,222.00000	1,297	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			839.00000	799	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,286.00000	1,358	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,017.00000	976	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			963.00000	1,035	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,236.00000	1,179	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			683.00000	739	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			819.00000	780	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,316.00000	1,389	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.81410		13.90000		27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,252.00000	1,216	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,252.00000	1,302	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,403.00000	1,369	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,003.00000	1,055	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,618.00000	1,566	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			818.00000	852	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,329.00000	1,289	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,129.00000	1,175	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,252.00000	1,216	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,252.00000	1,302	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,216.00000	1,181	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,316.00000	1,367	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,148.00000	1,115	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,448.00000	1,501	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			909.00000	874	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,859.00000	1,910	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,290.00000	1,252	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,190.00000	1,238	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.10	Call			1,181.00000	1,147	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,381.00000	1,433	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,115.00000	1,075	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,515.00000	1,561	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,075.00000	1,036	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,575.00000	1,622	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,037.00000	998	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,637.00000	1,684	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			999.00000	961	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,699.00000	1,747	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,367.00000	1,329	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,067.00000	1,115	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,290.00000	1,252	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,190.00000	1,238	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,115.00000	1,075	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,515.00000	1,561	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,075.00000	1,036	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,575.00000	1,622	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,562.00000	1,512	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			862.00000	897	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,508.00000	1,458	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			908.00000	944	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,455.00000	1,407	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			955.00000	992	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,855.00000	1,798	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			655.00000	684	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,793.00000	1,738	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			693.00000	724	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,733.00000	1,679	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			733.00000	765	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,675.00000	1,622	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			775.00000	808	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,508.00000	1,458	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			908.00000	944	26.60	0.00	0	0.00
ALBI On 05/02/2009 Index Future			299.27700		297.72900		0.00	0.00	0	598.00
ALBI On 07/05/2009 Index Future			307.48600		305.89600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			314.46700		312.98400		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.47500		124.12700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.86600		127.50700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.96900		130.60000		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			300.67900		299.19500		0.00	0.00	0	507.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 07/05/2009 jGovi			308.87000		307.34300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			316.36700		314.79700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			337.15300		337.15300		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			347.03600		347.03600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.33500		9.41500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.55000		8.67500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.62900		7.76600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.36500		8.49400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.47100		8.61200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.25400		8.40600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.44300		8.58900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.40800		11.40800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.86300		10.90700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.21800		9.29800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.78000		7.86900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.40100		7.49100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.21700		8.32500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.82000		7.94700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.65200		7.79200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.19600		8.31900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.03400		8.16300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.97100		8.10500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.10700		8.25800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.99400		8.14700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.93600		8.09000		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.52300		11.52500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.43400		11.43500		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
JROD On 31/03/2009 jRod			11.41300		11.41300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.41400		11.41500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.19500		11.20100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.91300		10.93000		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			291.33400		289.54500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			299.27000		297.43000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			306.53400		304.64400		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.27800		7.34500		3.00	0.00	0	6,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,936.00000	4,038	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.63800		6.72000		0.00	0.00	0	2,500.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,453.00000	3,541	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			241.00000	223	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.97200		6.07700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,440.00000	4,524	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			659.00000	632	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,633.00000	4,720	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			603.00000	578	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.43400		7.52300		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,726.00000	5,172	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			392.00000	295	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,308.00000	7,819	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			102.00000	70	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,023.00000	14,566	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1.00000	1	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			10,014.00000	10,550	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			21.00000	13	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,365.00000	11,905	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			9.00000	5	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.27300		7.36800		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,236.00000	3,501	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,939.00000	3,638	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,550.00000	1,707	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,838.00000	6,429	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,952.00000	10,432	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			710.00000	624	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.16200		7.26200		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,845.00000	11,415	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			25.00000	18	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.48700		7.57600		24.97	0.00	0	9,161.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 05/02/2009 Bond Future	9.25	Call		17,617.00000	18,639	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		70.00000	46	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.38600	7.47800		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		10,670.00000	11,362	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		4,748.00000	4,353	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		3,029.00000	3,321	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		15,300.00000	14,506	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		18,054.00000	18,946	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		1,861.00000	1,667	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.32600	7.42000		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		20,680.00000	21,528	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		3,937.00000	3,676	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.41200	11.40300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		560.00000	550	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		594.00000	584	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.58600	11.63800		0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		37.00000	40	0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		226.00000	213	0.45	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.48400	7.57300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		7,715.00000	8,145	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.27700	7.37100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		8,400.00000	8,842	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		2.00000	1	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.14200	7.24200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		8,698.00000	9,149	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		18.00000	13	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.55100	7.64000		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call		9,633.00000	10,202	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.40100	7.49400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		8,966.00000	9,554	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1.00000	0	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.30600	7.40300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		10,705.00000	11,307	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		4.00000	2	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.55600	7.64600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		10,396.00000	11,024	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.42200	7.51500		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
R204 On 07/05/2009 Bond Future	9.00	Call			9,623.00000	10,267	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.34000		7.43600		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			11,475.00000	12,132	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1.00000	1	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.50800		7.59600		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,416.00000	6,772	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.27800		7.37300		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,139.00000	6,506	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			16.00000	11	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.12400		7.22500		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,301.00000	7,672	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			35.00000	27	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.59100		7.68000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			10,433.00000	11,072	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.47100		7.56400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			9,579.00000	10,245	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.39800		7.49400		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,456.00000	12,137	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.62700		7.71300		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			7,272.00000	7,911	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.51500		7.60300		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			8,002.00000	8,655	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.45600		7.54500		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,506.00000	12,163	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.12300		7.21200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			16,367.00000	17,334	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.04000		7.13100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			17,216.00000	18,218	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			6.98900		7.08100		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			15,758.00000	16,777	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			296.87500		295.40300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			304.96200		303.44900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			312.36300		310.80800		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.92070		6.94450		25.92	0.00	0	8,540.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			309.00000	295	26.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			314.00000	324	26.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			349.00000	334	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			254.00000	263	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			371.00000	355	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			226.00000	234	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			421.00000	404	24.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			176.00000	183	24.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			480.00000	461	23.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			135.00000	141	23.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			449.00000	432	23.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			155.00000	161	23.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			421.00000	404	24.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			176.00000	183	24.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			371.00000	355	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			226.00000	234	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			290.00000	277	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			345.00000	356	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			273.00000	261	27.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			378.00000	390	27.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			395.00000	379	24.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			200.00000	208	24.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			480.00000	461	23.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			135.00000	141	23.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			547.00000	527	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			102.00000	106	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			328.00000	314	25.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			284.00000	293	25.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			309.00000	295	26.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			314.00000	324	26.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			328.00000	314	25.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			284.00000	293	25.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			114.00000	107	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			819.00000	837	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			87.00000	81	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			942.00000	961	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			147.00000	140	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.50	Put			703.00000	719	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			204.00000	194	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			560.00000	574	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			242.00000	231	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			448.00000	460	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			257.00000	245	27.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			413.00000	425	27.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			584.00000	564	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			89.00000	93	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			662.00000	641	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			67.00000	70	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			744.00000	722	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			49.00000	52	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			512.00000	493	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			118.00000	123	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			702.00000	681	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			58.00000	60	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			512.00000	493	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			118.00000	123	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			622.00000	602	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			78.00000	81	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			584.00000	564	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			89.00000	93	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			273.00000	261	27.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			378.00000	390	27.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			786.00000	765	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			42.00000	44	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			622.00000	602	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			78.00000	81	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			242.00000	231	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			448.00000	460	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			229.00000	218	28.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			484.00000	497	28.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			204.00000	194	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			560.00000	574	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			174.00000	165	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			629.00000	644	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			216.00000	206	28.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			521.00000	535	28.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			189.00000	179	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			594.00000	609	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			449.00000	432	23.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			155.00000	161	23.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			874.00000	852	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			30.00000	31	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Call			786.00000	765	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			42.00000	44	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,058.00000	1,035	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			14.00000	14	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			965.00000	942	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			20.00000	21	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,011.00000	988	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			17.00000	18	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			919.00000	897	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			25.00000	26	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			830.00000	808	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			35.00000	37	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			830.00000	808	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			35.00000	37	23.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			229.00000	218	28.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			484.00000	497	28.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			174.00000	165	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			629.00000	644	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			160.00000	152	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			666.00000	681	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			135.00000	128	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			741.00000	757	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			124.00000	117	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			780.00000	797	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			104.00000	98	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			860.00000	877	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			72.00000	67	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,027.00000	1,047	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			72.00000	67	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,027.00000	1,047	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			59.00000	55	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,115.00000	1,135	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			49.00000	45	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,204.00000	1,225	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			40.00000	37	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,295.00000	1,316	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			95.00000	89	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			901.00000	919	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			79.00000	74	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			985.00000	1,003	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			65.00000	61	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,071.00000	1,090	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			54.00000	50	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,159.00000	1,179	29.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			257.00000	245	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.10	Put		413.00000	425	27.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.01410	7.01480		25.70	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		474.00000	473	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		459.00000	459	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		492.00000	492	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		427.00000	428	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		511.00000	511	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		396.00000	397	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		551.00000	551	24.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		336.00000	337	24.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		597.00000	597	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		283.00000	283	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		574.00000	573	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		309.00000	309	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		551.00000	551	24.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		336.00000	337	24.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		511.00000	511	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		396.00000	397	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		438.00000	437	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		523.00000	523	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		421.00000	421	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		557.00000	557	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		455.00000	455	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		491.00000	491	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		531.00000	530	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		366.00000	366	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		531.00000	530	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		366.00000	366	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		492.00000	492	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		427.00000	428	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		597.00000	597	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		283.00000	283	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		650.00000	649	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		235.00000	235	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		455.00000	455	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		491.00000	491	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		421.00000	421	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		557.00000	557	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		231.00000	231	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,016.00000	1,017	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		207.00000	207	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,092.00000	1,093	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		286.00000	285	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		871.00000	871	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		350.00000	350	27.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.40	Put			735.00000	736	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			391.00000	390	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			626.00000	626	27.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			406.00000	405	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			591.00000	591	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			682.00000	681	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			217.00000	217	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			748.00000	748	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			184.00000	183	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			783.00000	782	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			168.00000	168	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			623.00000	622	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			258.00000	258	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			783.00000	782	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			168.00000	168	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			623.00000	622	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			258.00000	258	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			715.00000	714	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			200.00000	200	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			855.00000	854	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			140.00000	140	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			406.00000	405	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			591.00000	591	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			377.00000	376	27.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			662.00000	662	27.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			350.00000	350	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			735.00000	736	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			317.00000	316	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			802.00000	802	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			363.00000	363	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			698.00000	699	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			333.00000	333	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			768.00000	769	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			931.00000	930	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			116.00000	116	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,091.00000	1,090	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			76.00000	76	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,009.00000	1,008	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			94.00000	94	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			931.00000	930	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			116.00000	116	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			855.00000	854	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			140.00000	140	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,050.00000	1,049	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			85.00000	85	23.22	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	6.15	Call		970.00000	969	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		105.00000	105	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		892.00000	892	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		128.00000	128	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		819.00000	818	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		154.00000	154	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		970.00000	969	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		105.00000	105	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		301.00000	301	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		836.00000	836	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		271.00000	271	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		906.00000	907	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		377.00000	376	27.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		662.00000	662	27.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		257.00000	257	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		942.00000	943	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		257.00000	257	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		942.00000	943	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		231.00000	231	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,016.00000	1,017	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		207.00000	207	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,092.00000	1,093	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		185.00000	185	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,171.00000	1,171	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		166.00000	166	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,251.00000	1,251	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		148.00000	148	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,333.00000	1,334	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		131.00000	131	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,417.00000	1,417	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		148.00000	148	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,333.00000	1,334	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		301.00000	301	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		836.00000	836	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		748.00000	748	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		184.00000	183	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		682.00000	681	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		217.00000	217	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.10220	7.09210		25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		590.00000	596	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		598.00000	594	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		609.00000	615	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		567.00000	562	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		628.00000	634	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		536.00000	532	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.85	Call			682.00000	689	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			440.00000	437	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			724.00000	731	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			382.00000	379	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			663.00000	670	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			471.00000	468	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			868.00000	876	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			276.00000	274	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			806.00000	813	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			314.00000	311	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			746.00000	754	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			354.00000	351	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			702.00000	709	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			410.00000	407	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			590.00000	596	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			598.00000	594	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			556.00000	561	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			664.00000	659	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			524.00000	530	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			732.00000	727	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			901.00000	908	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			259.00000	256	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			837.00000	844	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			295.00000	292	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			776.00000	783	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			334.00000	331	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			645.00000	652	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			503.00000	499	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			573.00000	578	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			631.00000	626	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			540.00000	545	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			698.00000	693	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			968.00000	976	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			226.00000	223	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			901.00000	908	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			259.00000	256	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			776.00000	783	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			334.00000	331	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			645.00000	652	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			503.00000	499	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			573.00000	578	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			631.00000	626	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			702.00000	709	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			410.00000	407	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			524.00000	530	26.38	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	7.30	Put			732.00000	727	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			495.00000	500	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			803.00000	798	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			0.00000	754	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			0.00000	351	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			0.00000	670	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			0.00000	468	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			0.00000	561	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			0.00000	659	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			0.00000	500	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			0.00000	798	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			0.00000	473	27.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			0.00000	871	27.25	0.00	0	0.00

Total for Derivatives:								5,477,373.90	540	356,293.00
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Grand Total:								5,477,373.90	540	356,293.00
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