

# Daily MTM Report

Daily summary for 20/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			18.37500		18.40800			0.00	0	0.00
R153 On 31/08/2010 Bond			7.39000		7.44500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.70000		7.68000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.98500		7.94000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.31200		11.33300			0.00	0	0.00
R201 On 21/12/2014 Bond			7.77000		7.75000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.92500		7.90000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.93500		7.92000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.80000		7.78000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.05000		8.02000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.15300		8.10700			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				7.68500	7.64000			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.44570		10.26470		32.30	197,517,741.30	18,909	179,470.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			503.00000	603	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			489.00000	408	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			266.00000	324	35.71	810,000,000.00	2,500	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,101.00000	979	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			545.00000	650	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			430.00000	354	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			383.00000	465	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			719.00000	619	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			748.00000	885	29.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			233.00000	189	29.14	0.00	0	1,550.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			465.00000	561	31.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			550.00000	466	31.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			545.00000	650	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			430.00000	354	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			524.00000	626	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			459.00000	381	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			286.00000	348	35.18	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,021.00000	902	35.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			663.00000	790	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			298.00000	244	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			690.00000	821	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			275.00000	225	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			850.00000	991	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			185.00000	145	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			923.00000	1,068	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			158.00000	122	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			886.00000	1,029	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			171.00000	133	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			850.00000	991	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			185.00000	145	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			815.00000	953	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			201.00000	157	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			690.00000	821	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			275.00000	225	29.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.00	Call			612.00000	731	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			347.00000	286	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			588.00000	703	30.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			373.00000	308	30.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			447.00000	540	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			583.00000	495	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			484.00000	582	31.51	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			519.00000	436	31.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			465.00000	561	31.82	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			550.00000	466	31.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			430.00000	520	32.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			616.00000	524	32.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			447.00000	540	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			583.00000	495	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			383.00000	465	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			719.00000	619	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			398.00000	482	32.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			684.00000	587	32.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			356.00000	432	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			791.00000	686	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			414.00000	501	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			649.00000	555	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			588.00000	703	30.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			373.00000	308	30.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			318.00000	387	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			904.00000	791	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			296.00000	360	34.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			981.00000	865	34.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			369.00000	448	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			755.00000	652	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			343.00000	416	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			828.00000	720	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			524.00000	626	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			459.00000	381	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			484.00000	582	31.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			519.00000	436	31.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			199.00000	261	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,335.00000	1,215	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			189.00000	249	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,375.00000	1,253	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			162.00000	215	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,497.00000	1,369	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,368.00000	2,548	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			3.00000	2	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,076.00000	1,230	28.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Put			112.00000	85	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			781.00000	919	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			216.00000	173	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			998.00000	1,148	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			133.00000	102	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,157.00000	1,315	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			93.00000	70	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,550.00000	1,721	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			36.00000	26	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,505.00000	1,675	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			40.00000	29	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,689.00000	1,863	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			25.00000	17	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,689.00000	1,863	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			25.00000	17	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,737.00000	1,911	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			22.00000	15	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,879.00000	2,056	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			15.00000	10	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,831.00000	2,007	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			17.00000	12	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,784.00000	1,959	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			19.00000	13	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,976.00000	2,153	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			11.00000	8	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,737.00000	1,911	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			22.00000	15	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,220.00000	2,399	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			5.00000	3	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,122.00000	2,300	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			7.00000	5	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,024.00000	2,202	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			10.00000	6	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,927.00000	2,104	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			13.00000	9	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,643.00000	1,816	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			28.00000	20	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,460.00000	1,628	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			45.00000	33	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,927.00000	2,104	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			13.00000	9	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,831.00000	2,007	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			17.00000	12	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,460.00000	1,628	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			45.00000	33	28.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,371.00000	1,537	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			56.00000	41	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,269.00000	2,449	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			4.00000	3	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,171.00000	2,350	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			6.00000	4	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,073.00000	2,251	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			8.00000	6	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,596.00000	1,768	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			32.00000	23	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,171.00000	2,350	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			6.00000	4	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,073.00000	2,251	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			8.00000	6	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,596.00000	1,768	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			32.00000	23	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,505.00000	1,675	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			40.00000	29	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,415.00000	1,582	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			50.00000	37	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,220.00000	2,399	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			5.00000	3	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,122.00000	2,300	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			7.00000	5	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,643.00000	1,816	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			28.00000	20	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,976.00000	2,153	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			11.00000	8	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,327.00000	1,491	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			62.00000	46	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,241.00000	1,402	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			76.00000	57	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,157.00000	1,315	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			93.00000	70	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,241.00000	1,402	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			76.00000	57	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			998.00000	1,148	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			133.00000	102	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			781.00000	919	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			216.00000	173	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,415.00000	1,582	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			50.00000	37	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,076.00000	1,230	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			112.00000	85	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			718.00000	853	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.80	Put			254.00000	207	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			718.00000	853	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			254.00000	207	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			663.00000	790	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			298.00000	244	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			566.00000	676	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			401.00000	331	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,037.00000	1,189	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			122.00000	93	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			960.00000	1,108	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			145.00000	112	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			636.00000	760	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			322.00000	265	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			398.00000	482	32.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			684.00000	587	32.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			369.00000	448	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			755.00000	652	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			276.00000	336	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,061.00000	940	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			257.00000	313	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,142.00000	1,018	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			330.00000	401	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			865.00000	756	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			307.00000	373	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			942.00000	828	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			330.00000	401	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			865.00000	756	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			244.00000	303	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,180.00000	1,057	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			221.00000	283	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,256.00000	1,137	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			221.00000	283	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,256.00000	1,137	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			180.00000	237	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,415.00000	1,291	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			145.00000	195	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,580.00000	1,449	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			130.00000	176	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,665.00000	1,530	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			116.00000	159	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,752.00000	1,613	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			104.00000	143	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,839.00000	1,697	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			276.00000	336	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,061.00000	940	35.45	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	11.15	Call			257.00000	313	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,142.00000	1,018	35.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			232.00000	293	36.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,218.00000	1,097	36.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			210.00000	274	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,295.00000	1,178	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			170.00000	226	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,456.00000	1,330	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			153.00000	205	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,538.00000	1,409	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			137.00000	185	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,623.00000	1,489	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			123.00000	167	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,708.00000	1,572	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			130.00000	176	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,665.00000	1,530	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			566.00000	676	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			401.00000	331	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			307.00000	373	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			942.00000	828	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			266.00000	324	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,101.00000	979	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			318.00000	387	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			904.00000	791	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			636.00000	760	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			322.00000	265	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			886.00000	1,029	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			171.00000	133	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,116.00000	1,273	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			102.00000	77	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			960.00000	1,108	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			145.00000	112	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,199.00000	1,359	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			84.00000	63	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,037.00000	1,189	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			122.00000	93	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.64600		10.45960		31.13	1,650,130.00	155	4,724.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			793.00000	905	30.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			783.00000	709	30.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			852.00000	965	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			693.00000	619	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			756.00000	864	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			846.00000	768	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			832.00000	944	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			723.00000	648	30.07	0.00	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	10.40	Call			812.00000	924	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			753.00000	678	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			934.00000	1,055	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			575.00000	509	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			984.00000	1,109	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			525.00000	463	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,132.00000	1,266	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			422.00000	370	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,163.00000	1,299	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			404.00000	353	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,101.00000	1,234	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			442.00000	388	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,071.00000	1,202	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			462.00000	406	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			956.00000	1,079	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			547.00000	483	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			956.00000	1,079	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			547.00000	483	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			913.00000	1,032	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			603.00000	536	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			893.00000	1,009	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			633.00000	563	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			832.00000	944	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			723.00000	648	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			738.00000	844	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			878.00000	798	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			738.00000	844	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			878.00000	798	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			774.00000	884	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			814.00000	738	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			721.00000	825	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			911.00000	829	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			756.00000	864	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			846.00000	768	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			672.00000	770	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,012.00000	924	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			704.00000	806	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			944.00000	860	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			637.00000	736	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,078.00000	990	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			873.00000	987	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			663.00000	591	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			582.00000	689	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,173.00000	1,093	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			548.00000	651	32.40	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	11.15	Put			1,238.00000	1,155	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			656.00000	753	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,047.00000	957	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			672.00000	770	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,012.00000	924	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			618.00000	720	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,109.00000	1,024	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			812.00000	924	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			753.00000	678	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			484.00000	580	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,374.00000	1,284	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			399.00000	486	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,590.00000	1,490	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			387.00000	471	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,627.00000	1,525	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			350.00000	430	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,741.00000	1,634	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			531.00000	633	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,272.00000	1,187	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			656.00000	753	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,047.00000	957	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,013.00000	1,140	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			503.00000	444	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,293.00000	1,436	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			334.00000	290	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,042.00000	1,170	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			482.00000	424	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,227.00000	1,367	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			368.00000	321	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,101.00000	1,234	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			442.00000	388	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,362.00000	1,508	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			302.00000	262	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,694.00000	1,853	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			184.00000	157	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,694.00000	1,853	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			184.00000	157	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,813.00000	1,977	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			154.00000	131	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,854.00000	2,018	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			144.00000	122	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,895.00000	2,061	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			135.00000	115	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,978.00000	2,146	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			119.00000	100	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,936.00000	2,103	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			127.00000	107	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,106.00000	2,277	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			97.00000	81	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,936.00000	2,103	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			127.00000	107	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,773.00000	1,935	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			163.00000	139	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,282.00000	2,456	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			72.00000	60	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,193.00000	2,366	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			84.00000	70	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,021.00000	2,189	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			111.00000	93	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,617.00000	1,773	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			207.00000	177	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,541.00000	1,695	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			232.00000	199	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,237.00000	2,411	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			78.00000	65	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,150.00000	2,321	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			90.00000	75	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,063.00000	2,233	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			104.00000	87	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,733.00000	1,894	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			174.00000	148	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,655.00000	1,813	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			196.00000	167	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,579.00000	1,734	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			219.00000	188	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,462.00000	2,640	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			53.00000	44	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,372.00000	2,547	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			62.00000	51	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,021.00000	2,189	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			111.00000	93	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,106.00000	2,277	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			97.00000	81	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,327.00000	2,502	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			67.00000	56	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,150.00000	2,321	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			90.00000	75	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,733.00000	1,894	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			174.00000	148	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,978.00000	2,146	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.60	Put			119.00000	100	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,895.00000	2,061	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			135.00000	115	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,813.00000	1,977	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			154.00000	131	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,579.00000	1,734	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			219.00000	188	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,504.00000	1,657	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			245.00000	211	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,432.00000	1,581	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			272.00000	235	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,504.00000	1,657	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			245.00000	211	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,163.00000	1,299	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			404.00000	353	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,227.00000	1,367	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			368.00000	321	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,432.00000	1,581	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			272.00000	235	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			934.00000	1,055	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			575.00000	509	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,362.00000	1,508	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			302.00000	262	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,042.00000	1,170	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			482.00000	424	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,260.00000	1,401	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			350.00000	305	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,195.00000	1,333	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			385.00000	337	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			913.00000	1,032	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			603.00000	536	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			687.00000	788	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			978.00000	892	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			548.00000	651	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,238.00000	1,155	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			515.00000	615	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,305.00000	1,219	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			852.00000	965	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			693.00000	619	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			600.00000	704	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,140.00000	1,058	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			565.00000	670	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,205.00000	1,124	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			637.00000	736	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,078.00000	990	31.92	0.00	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	11.10	Call			565.00000	670	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,205.00000	1,124	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			499.00000	597	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,340.00000	1,251	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			469.00000	563	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,409.00000	1,317	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			440.00000	531	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,480.00000	1,385	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			412.00000	500	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,553.00000	1,454	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			454.00000	547	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,445.00000	1,351	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			426.00000	516	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,516.00000	1,420	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			374.00000	457	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,664.00000	1,561	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			328.00000	404	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,818.00000	1,708	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			306.00000	380	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,897.00000	1,784	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			286.00000	356	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,977.00000	1,860	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			267.00000	334	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,058.00000	1,938	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			362.00000	443	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,702.00000	1,597	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			339.00000	417	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,779.00000	1,671	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			317.00000	392	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,857.00000	1,746	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			296.00000	368	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,936.00000	1,822	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			426.00000	516	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,516.00000	1,420	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			306.00000	380	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,897.00000	1,784	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			721.00000	825	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			911.00000	829	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			893.00000	1,009	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			633.00000	563	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			499.00000	597	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,340.00000	1,251	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			469.00000	563	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,409.00000	1,317	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			582.00000	689	32.40	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	11.05	Put			1,173.00000	1,093	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			484.00000	580	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,374.00000	1,284	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,013.00000	1,140	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			503.00000	444	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,195.00000	1,333	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			385.00000	337	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,071.00000	1,202	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			462.00000	406	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,397.00000	1,544	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			287.00000	248	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,327.00000	1,472	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			318.00000	276	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,260.00000	1,401	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			350.00000	305	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.83620		10.64130		31.31	292,577.40	27	139.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1,010.00000	1,159	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,019.00000	973	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,068.00000	1,219	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			926.00000	882	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			974.00000	1,119	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,083.00000	1,033	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,048.00000	1,200	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			957.00000	914	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,029.00000	1,179	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			988.00000	943	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,147.00000	1,298	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			806.00000	762	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,192.00000	1,346	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			751.00000	710	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,329.00000	1,490	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			638.00000	604	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,387.00000	1,550	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			596.00000	564	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,358.00000	1,520	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			617.00000	584	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,301.00000	1,460	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			660.00000	624	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			782.00000	927	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,441.00000	1,391	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,417.00000	1,581	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			576.00000	545	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,358.00000	1,520	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			617.00000	584	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,246.00000	1,402	29.53	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 14/09/2009 Currency Future	10.10	Put			705.00000	666	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,108.00000	1,257	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			867.00000	821	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,539.00000	1,708	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			498.00000	472	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,477.00000	1,644	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			536.00000	507	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,417.00000	1,581	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			576.00000	545	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,147.00000	1,298	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			806.00000	762	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,108.00000	1,257	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			867.00000	821	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,571.00000	1,741	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			480.00000	454	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,508.00000	1,676	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			517.00000	489	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,447.00000	1,612	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			556.00000	526	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,273.00000	1,431	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			682.00000	645	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,219.00000	1,374	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			728.00000	688	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,166.00000	1,319	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			775.00000	733	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,129.00000	1,277	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			838.00000	791	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,603.00000	1,774	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			462.00000	438	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,477.00000	1,644	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			536.00000	507	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,192.00000	1,346	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			751.00000	710	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,246.00000	1,402	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			705.00000	666	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,029.00000	1,179	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			988.00000	943	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			992.00000	1,139	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,051.00000	1,003	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			957.00000	1,100	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,115.00000	1,064	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			923.00000	1,064	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,182.00000	1,127	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			891.00000	1,028	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,250.00000	1,192	31.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,219.00000	1,374	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			728.00000	688	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,129.00000	1,277	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			838.00000	791	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,088.00000	1,238	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			896.00000	851	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			940.00000	1,082	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,148.00000	1,096	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			907.00000	1,046	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,215.00000	1,160	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			940.00000	1,082	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,148.00000	1,096	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			875.00000	1,011	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,284.00000	1,225	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			837.00000	978	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,346.00000	1,292	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			957.00000	1,100	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,115.00000	1,064	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.99140		10.78890		31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,194.00000	1,360	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,205.00000	1,169	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,247.00000	1,418	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,108.00000	1,076	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,194.00000	1,360	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,205.00000	1,169	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,159.00000	1,324	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,270.00000	1,232	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,229.00000	1,398	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,140.00000	1,107	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,211.00000	1,379	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,173.00000	1,138	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,322.00000	1,499	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			983.00000	958	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,382.00000	1,562	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			893.00000	870	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,489.00000	1,671	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			751.00000	730	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,512.00000	1,695	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			723.00000	703	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,467.00000	1,648	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			779.00000	757	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,467.00000	1,648	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			779.00000	757	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,362.00000	1,541	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			923.00000	900	29.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,302.00000	1,478	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,014.00000	987	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,284.00000	1,458	30.17	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,045.00000	1,016	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			786.00000	914	33.72	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,297.00000	2,223	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			659.00000	774	35.04	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,871.00000	2,782	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,558.00000	1,742	28.28	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			670.00000	651	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,265.00000	1,438	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,076.00000	1,046	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,125.00000	1,288	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,336.00000	1,297	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,077.00000	1,236	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,438.00000	1,394	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,092.00000	1,253	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,404.00000	1,362	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,031.00000	1,186	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,542.00000	1,494	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,061.00000	1,219	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,472.00000	1,427	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			786.00000	914	33.72	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,297.00000	2,223	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			947.00000	1,094	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,758.00000	1,702	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			974.00000	1,123	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,685.00000	1,632	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,342.00000	1,521	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			953.00000	929	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			850.00000	986	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,061.00000	1,994	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			766.00000	892	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,377.00000	2,301	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			693.00000	811	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,704.00000	2,619	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			629.00000	739	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,040.00000	2,947	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			873.00000	1,011	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,984.00000	1,920	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			710.00000	830	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,621.00000	2,539	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			644.00000	756	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,955.00000	2,864	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,480.00000	2,687	26.64	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.50	Put			191.00000	196	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,026.00000	2,228	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			337.00000	337	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,657.00000	1,848	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			568.00000	557	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			828.00000	961	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,139.00000	2,070	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			614.00000	722	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,125.00000	3,031	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,561.00000	2,768	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			172.00000	177	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,095.00000	2,301	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			306.00000	310	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,710.00000	1,907	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			521.00000	515	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,425.00000	1,604	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			836.00000	813	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,002.00000	1,154	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,613.00000	1,563	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			729.00000	850	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,540.00000	2,459	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,244.00000	2,451	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			255.00000	260	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,831.00000	2,028	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			442.00000	436	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			897.00000	1,038	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,908.00000	1,846	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			573.00000	676	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,384.00000	3,285	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,169.00000	2,375	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			280.00000	284	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,769.00000	1,966	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			480.00000	475	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			747.00000	871	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,458.00000	2,379	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			644.00000	756	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,955.00000	2,864	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			561.00000	662	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,472.00000	3,370	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,321.00000	2,528	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			232.00000	237	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,894.00000	2,091	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			405.00000	400	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			921.00000	1,065	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,832.00000	1,774	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.90	Call			676.00000	792	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,787.00000	2,700	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			586.00000	691	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,297.00000	3,200	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,400.00000	2,607	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			211.00000	216	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,959.00000	2,157	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			370.00000	365	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,607.00000	1,792	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			618.00000	601	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			806.00000	937	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,217.00000	2,146	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			693.00000	811	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,704.00000	2,619	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			600.00000	706	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,211.00000	3,115	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,283.00000	2,490	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			244.00000	248	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,862.00000	2,059	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			423.00000	418	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,535.00000	1,718	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			696.00000	677	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			909.00000	1,051	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,870.00000	1,810	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			776.00000	903	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,337.00000	2,262	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			668.00000	783	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,829.00000	2,741	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			580.00000	683	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,341.00000	3,242	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,728.00000	2,936	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			139.00000	144	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,244.00000	2,451	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			255.00000	260	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			897.00000	1,038	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,908.00000	1,846	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,814.00000	3,021	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			125.00000	130	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,894.00000	2,091	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			405.00000	400	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,857.00000	3,065	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			118.00000	123	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,360.00000	2,567	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			222.00000	226	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,926.00000	2,124	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.25	Put			387.00000	382	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,582.00000	1,767	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			643.00000	626	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,109.00000	1,271	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,370.00000	1,329	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			934.00000	1,079	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,795.00000	1,738	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			796.00000	926	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,257.00000	2,184	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			684.00000	801	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,745.00000	2,660	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,988.00000	3,196	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			99.00000	104	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,026.00000	2,228	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			337.00000	337	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			828.00000	961	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,139.00000	2,070	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,944.00000	3,152	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			105.00000	110	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,440.00000	2,647	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			201.00000	205	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,992.00000	2,192	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			353.00000	351	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,632.00000	1,820	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			593.00000	579	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,142.00000	1,306	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,303.00000	1,264	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			960.00000	1,108	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,721.00000	1,667	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			817.00000	949	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,178.00000	2,108	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			621.00000	730	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,082.00000	2,989	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,166.00000	3,374	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			77.00000	83	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,644.00000	2,851	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			155.00000	160	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,031.00000	1,186	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,542.00000	1,494	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,212.00000	3,419	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			73.00000	78	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,686.00000	2,894	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			147.00000	152	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,206.00000	2,413	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			268.00000	272	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,800.00000	1,997	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			461.00000	455	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,046.00000	1,202	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,507.00000	1,461	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			884.00000	1,024	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,946.00000	1,883	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,257.00000	3,464	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			68.00000	73	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,900.00000	3,108	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			111.00000	117	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,959.00000	2,157	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			370.00000	365	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,602.00000	2,810	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			164.00000	168	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,132.00000	2,338	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			293.00000	296	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,739.00000	1,936	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			500.00000	495	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,446.00000	1,626	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			807.00000	785	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,016.00000	1,170	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,577.00000	1,528	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			861.00000	998	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,022.00000	1,957	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			738.00000	860	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,499.00000	2,419	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			554.00000	655	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,516.00000	3,413	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,169.00000	2,375	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			280.00000	284	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			873.00000	1,011	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,984.00000	1,920	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			530.00000	634	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,641.00000	3,543	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			548.00000	648	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,559.00000	3,456	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,206.00000	2,413	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			268.00000	272	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			884.00000	1,024	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,946.00000	1,883	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			756.00000	881	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,417.00000	2,340	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			567.00000	669	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,428.00000	3,327	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.73370		11.54480		32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,491.00000	1,671	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,497.00000	1,487	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,545.00000	1,726	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,400.00000	1,392	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,474.00000	1,653	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,529.00000	1,519	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,424.00000	1,599	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,629.00000	1,616	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,509.00000	1,690	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,464.00000	1,456	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,601.00000	1,781	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,306.00000	1,297	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,693.00000	1,878	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,148.00000	1,144	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,732.00000	1,919	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,088.00000	1,085	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,713.00000	1,898	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,118.00000	1,114	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,674.00000	1,858	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,179.00000	1,174	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,637.00000	1,819	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,242.00000	1,235	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,582.00000	1,762	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,337.00000	1,328	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,927.00000	2,121	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			832.00000	838	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,258.00000	1,422	33.09	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,013.00000	1,989	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,237.00000	2,439	28.00	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			542.00000	556	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,530.00000	1,712	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,426.00000	1,418	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,295.00000	2,498	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			500.00000	514	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,181.00000	2,382	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			586.00000	599	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,127.00000	2,327	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			632.00000	643	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,074.00000	2,273	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			680.00000	689	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,024.00000	2,221	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			729.00000	737	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,975.00000	2,170	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			780.00000	787	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,192.00000	1,351	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,197.00000	2,167	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,468.00000	2,672	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			424.00000	439	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,655.00000	1,838	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,210.00000	1,204	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,619.00000	1,799	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,274.00000	1,266	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,474.00000	1,653	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,529.00000	1,519	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			947.00000	1,082	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,102.00000	3,048	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,576.00000	2,781	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			381.00000	397	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,753.00000	1,940	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,058.00000	1,056	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,563.00000	1,744	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,368.00000	1,360	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,527.00000	1,709	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,432.00000	1,425	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			974.00000	1,112	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			2,979.00000	2,928	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,650.00000	2,854	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			355.00000	371	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,794.00000	1,983	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			999.00000	999	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,753.00000	1,940	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,058.00000	1,056	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,563.00000	1,744	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,368.00000	1,360	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			993.00000	1,132	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,898.00000	2,849	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,687.00000	2,892	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			342.00000	358	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,815.00000	2,005	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			970.00000	972	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,773.00000	1,961	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,028.00000	1,028	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,655.00000	1,838	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,210.00000	1,204	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,002.00000	1,143	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,858.00000	2,809	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,762.00000	2,967	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			317.00000	333	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,859.00000	2,051	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			914.00000	917	29.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.30	Call		1,022.00000	1,165	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		2,777.00000	2,731	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,457.00000	1,635	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,562.00000	1,551	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,392.00000	1,565	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,697.00000	1,681	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		904.00000	1,034	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,310.00000	3,251	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		2,329.00000	2,532	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		484.00000	499	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		1,440.00000	1,617	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,596.00000	1,583	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,408.00000	1,582	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,663.00000	1,649	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		913.00000	1,043	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,268.00000	3,210	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		2,181.00000	2,382	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		586.00000	599	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,392.00000	1,565	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,697.00000	1,681	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,361.00000	1,532	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,766.00000	1,748	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,330.00000	1,500	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		1,835.00000	1,816	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		857.00000	999	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,462.00000	3,415	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		2,266.00000	2,469	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		521.00000	535	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,582.00000	1,762	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,337.00000	1,328	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,408.00000	1,582	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,663.00000	1,649	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,376.00000	1,548	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,731.00000	1,715	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		892.00000	1,025	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,348.00000	3,292	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,398.00000	2,602	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		453.00000	468	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		930.00000	1,062	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,185.00000	3,129	35.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.53820	14.85010		31.64	5,989,738.40	412	13,425.00
£ / R On 16/03/2009 Currency Future	14.85	Call		685.00000	599	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		685.00000	911	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		611.00000	538	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Put			811.00000	1,050	33.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			666.00000	583	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			716.00000	945	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			594.00000	524	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			844.00000	1,085	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			705.00000	615	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			655.00000	877	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			578.00000	510	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			878.00000	1,122	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			629.00000	552	33.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			779.00000	1,014	33.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			858.00000	747	31.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			458.00000	659	31.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,212.00000	1,037	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			262.00000	399	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,248.00000	1,068	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			248.00000	380	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,075.00000	916	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			325.00000	478	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			811.00000	706	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			511.00000	718	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			788.00000	687	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			538.00000	749	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			647.00000	567	33.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			747.00000	979	33.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			528.00000	471	34.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			978.00000	1,233	34.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			407.00000	371	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,207.00000	1,483	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			348.00000	320	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,348.00000	1,632	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			423.00000	385	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,173.00000	1,447	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			509.00000	459	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,009.00000	1,271	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			491.00000	443	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,041.00000	1,305	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			509.00000	459	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,009.00000	1,271	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			456.00000	413	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,106.00000	1,375	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			528.00000	471	34.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			978.00000	1,233	34.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			439.00000	399	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,139.00000	1,411	34.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.05	Call			297.00000	275	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,497.00000	1,787	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			392.00000	358	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,242.00000	1,520	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			423.00000	385	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,173.00000	1,447	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			362.00000	333	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,312.00000	1,594	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			262.00000	245	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,612.00000	1,907	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			273.00000	255	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,573.00000	1,867	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			335.00000	309	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,385.00000	1,670	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			297.00000	275	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,497.00000	1,787	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			241.00000	227	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,691.00000	1,989	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			221.00000	209	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,771.00000	2,071	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			221.00000	209	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,771.00000	2,071	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			322.00000	297	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,422.00000	1,709	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			203.00000	193	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,853.00000	2,155	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			149.00000	145	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,148.00000	2,456	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			163.00000	157	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,063.00000	2,369	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			107.00000	107	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,457.00000	2,769	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			80.00000	82	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,730.00000	3,044	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			46.00000	49	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,246.00000	3,561	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			24.00000	28	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,824.00000	4,139	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			20.00000	24	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,970.00000	4,286	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			28.00000	32	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,678.00000	3,994	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			51.00000	54	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,151.00000	3,466	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			30.00000	34	34.62	0.00	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	18.45	Put			3,630.00000	3,945	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			135.00000	133	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,235.00000	2,545	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			285.00000	265	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,535.00000	1,827	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			186.00000	178	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,936.00000	2,240	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			309.00000	286	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,459.00000	1,748	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			491.00000	443	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,041.00000	1,305	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			562.00000	497	34.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			912.00000	1,158	34.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			473.00000	428	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,073.00000	1,340	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			746.00000	650	32.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			596.00000	812	32.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			705.00000	615	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			655.00000	877	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			666.00000	583	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			716.00000	945	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			767.00000	668	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			567.00000	780	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			725.00000	632	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			625.00000	844	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			547.00000	484	34.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			947.00000	1,196	34.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			362.00000	333	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,312.00000	1,594	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			335.00000	309	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,385.00000	1,670	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			611.00000	538	33.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			811.00000	1,050	33.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			578.00000	510	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			878.00000	1,122	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			439.00000	399	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,139.00000	1,411	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			377.00000	345	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,277.00000	1,557	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			348.00000	320	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,348.00000	1,632	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			407.00000	371	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,207.00000	1,483	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			262.00000	245	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,612.00000	1,907	34.62	0.00	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	16.30	Call			241.00000	227	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,691.00000	1,989	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			170.00000	164	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,020.00000	2,326	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			309.00000	286	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,459.00000	1,748	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			285.00000	265	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,535.00000	1,827	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			186.00000	178	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,936.00000	2,240	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			155.00000	151	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,105.00000	2,413	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			251.00000	236	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,651.00000	1,948	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			231.00000	218	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,731.00000	2,030	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			212.00000	201	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,812.00000	2,113	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			194.00000	186	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,894.00000	2,197	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			178.00000	171	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,978.00000	2,283	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			335.00000	309	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,385.00000	1,670	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			123.00000	122	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,323.00000	2,634	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			112.00000	112	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,412.00000	2,724	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			102.00000	103	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,502.00000	2,814	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			93.00000	94	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,593.00000	2,906	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			41.00000	45	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,341.00000	3,657	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			37.00000	41	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,437.00000	3,753	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			33.00000	37	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,533.00000	3,849	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			27.00000	30	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,727.00000	4,042	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			24.00000	28	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,824.00000	4,139	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			21.00000	25	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,921.00000	4,237	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			19.00000	23	34.62	0.00	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	18.85	Put			4,019.00000	4,334	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			76.00000	78	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,776.00000	3,090	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			69.00000	72	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,869.00000	3,183	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			62.00000	65	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,962.00000	3,277	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			56.00000	60	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,056.00000	3,371	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			69.00000	72	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,869.00000	3,183	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			56.00000	60	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,056.00000	3,371	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			41.00000	45	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,341.00000	3,657	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			33.00000	37	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,533.00000	3,849	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			43.00000	47	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,293.00000	3,609	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			39.00000	43	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,389.00000	3,705	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			35.00000	39	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,485.00000	3,801	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			31.00000	35	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,581.00000	3,897	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			25.00000	29	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,775.00000	4,091	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			23.00000	26	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,873.00000	4,188	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			18.00000	21	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,068.00000	4,383	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			30.00000	34	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,630.00000	3,945	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			19.00000	23	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,019.00000	4,334	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			17.00000	20	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,117.00000	4,432	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			15.00000	18	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,215.00000	4,530	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			14.00000	17	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,313.00000	4,628	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			12.00000	15	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,412.00000	4,727	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			27.00000	30	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,727.00000	4,042	34.62	0.00	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	18.95	Call			17.00000	20	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,117.00000	4,432	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			15.00000	18	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,215.00000	4,530	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			72.00000	75	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,822.00000	3,137	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			66.00000	68	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,915.00000	3,230	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			59.00000	62	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,009.00000	3,324	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			53.00000	57	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,103.00000	3,419	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			48.00000	52	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,198.00000	3,514	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			118.00000	117	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,368.00000	2,679	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			97.00000	98	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,547.00000	2,860	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			88.00000	90	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,638.00000	2,952	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			155.00000	151	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,105.00000	2,413	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			142.00000	139	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,192.00000	2,501	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			129.00000	127	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,279.00000	2,589	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			118.00000	117	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,368.00000	2,679	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			72.00000	75	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,822.00000	3,137	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			231.00000	218	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,731.00000	2,030	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			149.00000	145	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,148.00000	2,456	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			142.00000	139	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,192.00000	2,501	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			377.00000	345	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,277.00000	1,557	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			348.00000	320	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,348.00000	1,632	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			194.00000	186	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,894.00000	2,197	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			594.00000	524	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			844.00000	1,085	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			273.00000	255	34.62	0.00	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	16.15	Put			1,573.00000	1,867	34.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			685.00000	599	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			685.00000	911	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			811.00000	706	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			511.00000	718	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			767.00000	668	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			567.00000	780	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,042.00000	888	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			342.00000	499	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			979.00000	832	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			378.00000	544	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			917.00000	788	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			417.00000	600	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			1,010.00000	859	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			360.00000	521	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			948.00000	810	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			397.00000	572	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			887.00000	767	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			437.00000	629	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			834.00000	726	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			484.00000	688	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,359.00000	1,166	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			209.00000	328	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,284.00000	1,100	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			234.00000	362	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,143.00000	975	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			293.00000	437	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,513.00000	1,305	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			163.00000	267	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,435.00000	1,235	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			185.00000	296	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,284.00000	1,100	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			234.00000	362	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			948.00000	810	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			397.00000	572	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,553.00000	1,341	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			153.00000	253	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,474.00000	1,270	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			174.00000	281	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,397.00000	1,200	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			196.00000	312	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,321.00000	1,133	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			221.00000	345	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,177.00000	1,006	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			277.00000	418	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.05	Call			1,109.00000	945	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			309.00000	457	30.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			788.00000	687	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			538.00000	749	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.80780		15.11710		30.22	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,094.00000	1,012	30.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,077.00000	1,304	30.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,004.00000	932	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,237.00000	1,475	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,075.00000	995	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,108.00000	1,338	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,004.00000	932	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,237.00000	1,475	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,113.00000	1,029	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,046.00000	1,271	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			971.00000	903	31.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,304.00000	1,545	31.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,039.00000	963	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,172.00000	1,406	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,232.00000	1,139	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			865.00000	1,081	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,567.00000	1,414	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			600.00000	756	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,537.00000	1,386	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			620.00000	778	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,598.00000	1,442	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			581.00000	734	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,447.00000	1,304	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			680.00000	846	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,193.00000	1,100	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			926.00000	1,143	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,057.00000	979	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,140.00000	1,371	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			934.00000	870	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,367.00000	1,612	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			801.00000	750	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,584.00000	1,842	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			715.00000	672	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,748.00000	2,014	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			819.00000	766	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,552.00000	1,808	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			894.00000	834	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,427.00000	1,676	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			875.00000	817	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,458.00000	1,709	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.60	Call			914.00000	852	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,397.00000	1,644	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			856.00000	799	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,489.00000	1,742	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			914.00000	852	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,397.00000	1,644	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			652.00000	615	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,885.00000	2,157	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			766.00000	718	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,649.00000	1,910	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			732.00000	687	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,715.00000	1,979	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			608.00000	575	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,991.00000	2,267	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,133.00000	1,046	30.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,016.00000	1,238	30.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			699.00000	657	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,782.00000	2,050	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			637.00000	601	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,920.00000	2,194	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			580.00000	549	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,063.00000	2,341	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			553.00000	525	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,136.00000	2,417	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			540.00000	513	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,173.00000	2,455	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			623.00000	588	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,956.00000	2,230	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			683.00000	643	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,816.00000	2,085	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			527.00000	501	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,210.00000	2,493	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			444.00000	425	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,477.00000	2,767	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			466.00000	446	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,399.00000	2,688	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			372.00000	360	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,755.00000	3,052	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			319.00000	311	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,002.00000	3,303	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			232.00000	230	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,515.00000	3,822	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			167.00000	168	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,050.00000	4,361	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			153.00000	156	31.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.15	Put			4,186.00000	4,498	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			186.00000	187	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,869.00000	4,179	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			238.00000	236	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,471.00000	3,778	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			252.00000	248	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,384.00000	3,690	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			192.00000	192	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,825.00000	4,134	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			422.00000	406	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,555.00000	2,848	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			668.00000	629	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,851.00000	2,121	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			837.00000	783	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,520.00000	1,775	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,212.00000	1,119	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			895.00000	1,111	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,174.00000	1,082	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			957.00000	1,174	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,094.00000	1,012	30.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,077.00000	1,304	30.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,021.00000	948	31.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,204.00000	1,440	31.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			987.00000	918	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,270.00000	1,510	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			954.00000	889	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,337.00000	1,581	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,212.00000	1,119	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			895.00000	1,111	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,174.00000	1,082	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			957.00000	1,174	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,021.00000	948	31.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,204.00000	1,440	31.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			987.00000	918	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,270.00000	1,510	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,113.00000	1,029	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,046.00000	1,271	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,075.00000	995	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,108.00000	1,338	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			934.00000	870	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,367.00000	1,612	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			837.00000	783	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,520.00000	1,775	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			801.00000	750	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,584.00000	1,842	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.95	Call			1,153.00000	1,064	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			986.00000	1,206	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			894.00000	834	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,427.00000	1,676	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			699.00000	657	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,782.00000	2,050	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			801.00000	750	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,584.00000	1,842	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			732.00000	687	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,715.00000	1,979	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			783.00000	734	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,616.00000	1,876	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			749.00000	702	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,682.00000	1,944	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			637.00000	601	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,920.00000	2,194	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			766.00000	718	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,649.00000	1,910	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			668.00000	629	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,851.00000	2,121	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			580.00000	549	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,063.00000	2,341	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			527.00000	501	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,210.00000	2,493	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			553.00000	525	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,136.00000	2,417	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			502.00000	478	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,285.00000	2,570	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			478.00000	456	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,361.00000	2,649	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			502.00000	478	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,285.00000	2,570	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			455.00000	435	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,438.00000	2,728	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			594.00000	562	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,027.00000	2,304	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			566.00000	537	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,099.00000	2,379	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			514.00000	490	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,247.00000	2,532	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			490.00000	467	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,323.00000	2,609	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			715.00000	672	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,748.00000	2,014	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			652.00000	615	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.35	Put			1,885.00000	2,157	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			514.00000	490	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,247.00000	2,532	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			402.00000	387	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,635.00000	2,929	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			382.00000	368	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,715.00000	3,011	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			363.00000	351	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,796.00000	3,093	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			345.00000	334	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,878.00000	3,176	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			226.00000	224	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,559.00000	3,866	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			214.00000	213	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,647.00000	3,955	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			202.00000	202	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,735.00000	4,044	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			181.00000	182	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,914.00000	4,224	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			172.00000	173	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,004.00000	4,315	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			162.00000	164	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,095.00000	4,406	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			311.00000	303	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,044.00000	3,345	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			295.00000	288	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,128.00000	3,430	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			280.00000	274	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,213.00000	3,516	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			265.00000	261	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,298.00000	3,603	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			295.00000	288	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,128.00000	3,430	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			265.00000	261	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,298.00000	3,603	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			226.00000	224	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,559.00000	3,866	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			202.00000	202	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,735.00000	4,044	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			220.00000	218	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,603.00000	3,911	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			208.00000	207	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,691.00000	4,000	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			197.00000	197	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,780.00000	4,089	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.90	Call			176.00000	178	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,959.00000	4,270	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			158.00000	160	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,141.00000	4,452	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			149.00000	152	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,232.00000	4,544	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			181.00000	182	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,914.00000	4,224	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			162.00000	164	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,095.00000	4,406	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			145.00000	148	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,278.00000	4,590	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			137.00000	140	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,370.00000	4,682	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			129.00000	133	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,462.00000	4,775	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			122.00000	126	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,555.00000	4,868	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			176.00000	178	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,959.00000	4,270	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			141.00000	144	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,324.00000	4,636	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			133.00000	136	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,416.00000	4,728	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			392.00000	377	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,675.00000	2,970	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			354.00000	343	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,837.00000	3,135	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			336.00000	326	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,919.00000	3,218	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			303.00000	296	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,086.00000	3,388	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			287.00000	281	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,170.00000	3,473	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			272.00000	267	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,255.00000	3,560	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			258.00000	254	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,341.00000	3,647	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			455.00000	435	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,438.00000	2,728	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			433.00000	415	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,516.00000	2,807	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			412.00000	396	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,595.00000	2,888	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			392.00000	377	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.40	Put			2,675.00000	2,970	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			303.00000	296	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,086.00000	3,388	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			566.00000	537	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,099.00000	2,379	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			444.00000	425	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,477.00000	2,767	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			466.00000	446	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,399.00000	2,688	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			402.00000	387	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,635.00000	2,929	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			363.00000	351	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,796.00000	3,093	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			623.00000	588	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,956.00000	2,230	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			819.00000	766	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,552.00000	1,808	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,418.00000	1,278	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			701.00000	870	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,361.00000	1,238	29.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			744.00000	931	29.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,306.00000	1,199	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			789.00000	991	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,252.00000	1,158	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			835.00000	1,050	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,390.00000	1,258	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			722.00000	900	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,333.00000	1,218	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			766.00000	961	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,279.00000	1,178	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			812.00000	1,020	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,693.00000	1,529	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			526.00000	671	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,630.00000	1,471	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			562.00000	713	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,506.00000	1,358	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			639.00000	800	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,826.00000	1,651	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			459.00000	593	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,759.00000	1,589	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			492.00000	631	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,630.00000	1,471	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			562.00000	713	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,333.00000	1,218	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			766.00000	961	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.70	Call			1,860.00000	1,682	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			443.00000	574	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,792.00000	1,620	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			475.00000	612	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,726.00000	1,559	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			509.00000	651	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,661.00000	1,500	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			544.00000	692	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,477.00000	1,331	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			660.00000	823	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,726.00000	1,559	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			509.00000	651	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,418.00000	1,278	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			701.00000	870	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,306.00000	1,199	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			789.00000	991	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,193.00000	1,100	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			926.00000	1,143	30.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.06820		15.37170		29.99	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,424.00000	1,351	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,402.00000	1,633	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,335.00000	1,271	30.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,564.00000	1,802	30.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,388.00000	1,318	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,466.00000	1,700	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,318.00000	1,255	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,597.00000	1,837	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,424.00000	1,351	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,402.00000	1,633	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,302.00000	1,240	31.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,630.00000	1,872	31.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,370.00000	1,302	30.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,498.00000	1,734	30.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,561.00000	1,476	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,190.00000	1,408	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,877.00000	1,746	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			905.00000	1,077	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,848.00000	1,719	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			927.00000	1,101	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,905.00000	1,772	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			884.00000	1,054	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,765.00000	1,642	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			993.00000	1,174	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,541.00000	1,458	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,220.00000	1,439	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.10	Call			1,521.00000	1,439	30.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,249.00000	1,471	30.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,265.00000	1,206	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,693.00000	1,938	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,738.00000	1,617	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,016.00000	1,199	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,685.00000	1,575	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,063.00000	1,257	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,632.00000	1,535	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,111.00000	1,316	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,581.00000	1,495	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,160.00000	1,377	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,501.00000	1,421	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,279.00000	1,503	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,462.00000	1,386	30.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,340.00000	1,567	30.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,711.00000	1,596	29.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,039.00000	1,228	29.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,658.00000	1,555	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,087.00000	1,287	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,607.00000	1,515	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,135.00000	1,347	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,481.00000	1,403	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,310.00000	1,535	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,443.00000	1,368	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,371.00000	1,600	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,406.00000	1,335	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,434.00000	1,666	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,993.00000	1,854	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			822.00000	986	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,934.00000	1,799	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			863.00000	1,031	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,820.00000	1,693	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			949.00000	1,125	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,115.00000	1,967	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			743.00000	899	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,053.00000	1,910	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			782.00000	942	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,934.00000	1,799	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			863.00000	1,031	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,658.00000	1,555	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,087.00000	1,287	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,146.00000	1,996	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			724.00000	878	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2,084.00000	1,938	29.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.05	Put		762.00000	920	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		2,023.00000	1,882	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		801.00000	964	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,964.00000	1,826	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		842.00000	1,008	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,793.00000	1,668	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		971.00000	1,149	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,443.00000	1,368	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,371.00000	1,600	30.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,225.00000	1,169	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,753.00000	2,001	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,406.00000	1,335	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,434.00000	1,666	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,265.00000	1,206	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,693.00000	1,938	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,225.00000	1,169	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,753.00000	2,001	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		1,185.00000	1,133	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,814.00000	2,064	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		1,147.00000	1,097	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,876.00000	2,129	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,541.00000	1,458	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,220.00000	1,439	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,352.00000	1,286	30.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,531.00000	1,768	30.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,285.00000	1,225	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,664.00000	1,907	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,352.00000	1,286	30.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,531.00000	1,768	30.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		1,245.00000	1,187	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,723.00000	1,969	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		1,205.00000	1,151	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,783.00000	2,032	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		1,166.00000	1,115	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,845.00000	2,097	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.46460	13.46750		32.91	0.00	0	5,945.00
€ / R On 16/03/2009 Currency Future	13.45	Call		667.00000	693	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		649.00000	678	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		687.00000	713	32.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		620.00000	648	32.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		628.00000	654	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		711.00000	740	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		592.00000	618	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		774.00000	803	33.69	0.00	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	13.35	Call			709.00000	734	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			591.00000	619	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			647.00000	673	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			680.00000	709	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			850.00000	873	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			433.00000	459	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,048.00000	1,067	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			280.00000	302	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			730.00000	756	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			563.00000	591	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			558.00000	584	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			840.00000	869	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			542.00000	568	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			874.00000	903	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			526.00000	552	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			909.00000	937	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			384.00000	408	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,317.00000	1,343	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			374.00000	397	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,356.00000	1,383	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			442.00000	467	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,125.00000	1,153	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			511.00000	537	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			944.00000	972	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			610.00000	636	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			742.00000	771	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			753.00000	778	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			536.00000	563	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			610.00000	636	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			742.00000	771	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			825.00000	848	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			457.00000	484	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			592.00000	618	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			774.00000	803	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			776.00000	801	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			509.00000	536	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			930.00000	952	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			363.00000	387	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			903.00000	925	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			385.00000	410	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			442.00000	467	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,125.00000	1,153	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			353.00000	377	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,436.00000	1,462	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			293.00000	314	38.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.90	Put			1,725.00000	1,750	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			469.00000	494	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,051.00000	1,079	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			482.00000	508	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,015.00000	1,043	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,401.00000	1,415	28.93	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			134.00000	150	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			959.00000	980	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			341.00000	365	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,180.00000	1,197	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			213.00000	233	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,480.00000	1,493	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			112.00000	128	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,480.00000	1,493	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			112.00000	128	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,520.00000	1,532	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			103.00000	118	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,440.00000	1,453	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			123.00000	139	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,288.00000	1,303	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			170.00000	189	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,325.00000	1,340	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			157.00000	175	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,215.00000	1,232	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			198.00000	217	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,645.00000	1,655	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			77.00000	90	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,363.00000	1,377	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			145.00000	162	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,561.00000	1,573	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			94.00000	108	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,024.00000	2,027	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			56.00000	62	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,927.00000	1,932	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			60.00000	67	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,831.00000	1,838	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			64.00000	73	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,735.00000	1,744	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			68.00000	79	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,325.00000	1,340	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			157.00000	175	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,975.00000	1,979	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			58.00000	65	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,879.00000	1,885	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			62.00000	70	29.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.75	Call			1,783.00000	1,790	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			66.00000	76	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,688.00000	1,697	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			70.00000	82	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,603.00000	1,613	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			85.00000	99	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,520.00000	1,532	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			103.00000	118	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,735.00000	1,744	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			68.00000	79	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,251.00000	1,267	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			184.00000	203	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,440.00000	1,453	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			123.00000	139	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,146.00000	1,163	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			228.00000	249	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,079.00000	1,098	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			261.00000	283	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,146.00000	1,163	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			228.00000	249	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,079.00000	1,098	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			261.00000	283	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,017.00000	1,037	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			300.00000	323	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,112.00000	1,130	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			244.00000	266	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,879.00000	1,885	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			62.00000	70	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,688.00000	1,697	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			70.00000	82	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,288.00000	1,303	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			170.00000	189	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,112.00000	1,130	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			244.00000	266	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			988.00000	1,008	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			320.00000	344	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			526.00000	552	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			909.00000	937	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			455.00000	480	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,088.00000	1,116	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			876.00000	899	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			409.00000	434	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			988.00000	1,008	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			320.00000	344	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			575.00000	601	33.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.70	Put			807.00000	836	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			406.00000	431	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,239.00000	1,266	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			628.00000	654	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			711.00000	740	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,072.00000	2,075	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			54.00000	60	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			278.00000	299	38.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,810.00000	1,834	38.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			201.00000	219	40.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,333.00000	2,354	40.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			146.00000	161	42.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,879.00000	2,897	42.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			103.00000	116	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,436.00000	3,451	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			959.00000	980	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			341.00000	365	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			335.00000	357	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,517.00000	1,543	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			242.00000	262	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,025.00000	2,047	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			176.00000	193	41.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,559.00000	2,578	41.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			128.00000	142	43.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,111.00000	3,128	43.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			191.00000	208	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,423.00000	2,443	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			125.00000	139	43.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,157.00000	3,174	43.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			71.00000	81	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,903.00000	3,916	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			37.00000	44	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,670.00000	4,679	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,169.00000	2,170	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			51.00000	56	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			230.00000	249	40.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,112.00000	2,134	40.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			150.00000	165	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,833.00000	2,851	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			92.00000	104	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,575.00000	3,589	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			50.00000	57	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,332.00000	4,343	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,557.00000	2,556	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			40.00000	41	34.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.95	Call			285.00000	306	38.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,768.00000	1,792	38.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			186.00000	203	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,468.00000	2,488	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			122.00000	135	43.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,204.00000	3,221	43.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			68.00000	78	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,950.00000	3,963	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,898.00000	2,897	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			31.00000	33	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,120.00000	2,122	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			53.00000	58	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			344.00000	367	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,476.00000	1,502	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			224.00000	242	40.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,156.00000	2,178	40.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			89.00000	100	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,621.00000	3,636	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,337.00000	3,337	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			20.00000	22	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,580.00000	3,579	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			13.00000	14	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,800.00000	2,800	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			33.00000	35	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			326.00000	348	37.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,558.00000	1,584	37.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			212.00000	230	40.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,244.00000	2,266	40.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			139.00000	153	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,971.00000	2,989	42.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,678.00000	3,676	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			10.00000	12	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,898.00000	2,897	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			31.00000	33	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			344.00000	367	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,476.00000	1,502	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,629.00000	3,627	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			11.00000	13	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,849.00000	2,848	36.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			32.00000	34	36.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			218.00000	236	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,200.00000	2,222	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			142.00000	157	42.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,925.00000	2,943	42.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,776.00000	3,774	39.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	9.70	Put			9.00000	10	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,996.00000	2,995	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			28.00000	31	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,217.00000	2,218	31.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			50.00000	53	31.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			363.00000	387	37.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,396.00000	1,422	37.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			236.00000	255	39.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,068.00000	2,091	39.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			154.00000	170	42.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,787.00000	2,805	42.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,386.00000	3,385	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	20	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,606.00000	2,605	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			38.00000	40	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			455.00000	480	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,088.00000	1,116	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,289.00000	3,288	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			22.00000	24	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,509.00000	2,507	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			41.00000	43	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			430.00000	455	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,163.00000	1,190	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			181.00000	198	41.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,514.00000	2,533	41.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			119.00000	132	43.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,251.00000	3,267	43.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,192.00000	3,191	38.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			25.00000	27	38.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,412.00000	2,411	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			44.00000	46	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			406.00000	431	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,239.00000	1,266	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			263.00000	284	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,896.00000	1,919	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			172.00000	188	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,604.00000	2,623	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			111.00000	124	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,344.00000	3,360	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,483.00000	3,481	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			15.00000	17	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,703.00000	2,702	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			36.00000	37	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,251.00000	1,267	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			184.00000	203	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.80	Call			309.00000	331	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,641.00000	1,666	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			131.00000	146	43.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,064.00000	3,081	43.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,143.00000	3,142	38.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			25.00000	28	38.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,363.00000	2,362	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			46.00000	48	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			395.00000	419	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,278.00000	1,305	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			256.00000	276	39.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,939.00000	1,962	39.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			167.00000	183	41.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,650.00000	2,669	41.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			107.00000	120	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,390.00000	3,405	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,045.00000	3,044	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			27.00000	30	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,266.00000	2,266	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			48.00000	51	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			158.00000	174	42.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,741.00000	2,759	42.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			100.00000	112	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,482.00000	3,497	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,094.00000	3,093	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			26.00000	29	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,314.00000	2,314	32.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			47.00000	50	32.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			249.00000	269	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,982.00000	2,004	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			163.00000	179	42.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,695.00000	2,714	42.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,386.00000	3,385	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	20	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,434.00000	3,433	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			17.00000	18	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,654.00000	2,653	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			37.00000	39	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			301.00000	322	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,683.00000	1,708	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			196.00000	213	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,378.00000	2,399	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,241.00000	3,241	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			24.00000	26	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,460.00000	2,459	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.05	Put			43.00000	44	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			418.00000	442	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,201.00000	1,228	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			271.00000	291	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,853.00000	1,877	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			176.00000	193	41.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,559.00000	2,578	41.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			116.00000	129	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,298.00000	3,314	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			82.00000	93	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,715.00000	3,729	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,606.00000	2,605	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			38.00000	40	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			730.00000	756	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			563.00000	591	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			100.00000	112	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,482.00000	3,497	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			54.00000	62	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,236.00000	4,247	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			56.00000	64	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,188.00000	4,200	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,849.00000	2,848	36.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			32.00000	34	36.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,072.00000	2,075	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			54.00000	60	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			850.00000	873	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			433.00000	459	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			218.00000	236	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,200.00000	2,222	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			86.00000	97	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,668.00000	3,682	43.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,947.00000	2,946	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			29.00000	32	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,169.00000	2,170	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			51.00000	56	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			230.00000	249	40.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,112.00000	2,134	40.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			150.00000	165	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,833.00000	2,851	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,973.00000	3,971	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	6	39.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,192.00000	3,191	38.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			25.00000	27	38.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,645.00000	1,655	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			77.00000	90	28.25	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 16/03/2009 Currency Future	15.90	Call		172.00000	188	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,604.00000	2,623	41.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.69930	13.69690		31.16	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,019.00000	1,064	31.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,022.00000	1,064	31.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,039.00000	1,083	31.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		992.00000	1,034	31.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,039.00000	1,083	31.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		992.00000	1,034	31.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		982.00000	1,026	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,085.00000	1,127	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		946.00000	991	31.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,149.00000	1,191	31.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,058.00000	1,103	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		961.00000	1,003	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,019.00000	1,064	31.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,022.00000	1,064	31.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,180.00000	1,224	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		783.00000	824	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		1,375.00000	1,417	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		628.00000	668	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,079.00000	1,123	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		932.00000	974	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		929.00000	974	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,182.00000	1,224	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		912.00000	957	31.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,215.00000	1,257	31.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		879.00000	924	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,282.00000	1,325	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		679.00000	722	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,632.00000	1,673	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		662.00000	706	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,666.00000	1,706	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		783.00000	827	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,436.00000	1,478	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		859.00000	904	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,312.00000	1,355	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		964.00000	1,008	31.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		1,117.00000	1,159	31.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,058.00000	1,103	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		961.00000	1,003	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,079.00000	1,123	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		932.00000	974	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		1,119.00000	1,164	30.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		872.00000	914	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.50	Call			1,099.00000	1,143	30.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			903.00000	944	30.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,180.00000	1,224	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			783.00000	824	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,159.00000	1,204	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			812.00000	854	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,139.00000	1,184	30.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			842.00000	885	30.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			982.00000	1,026	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,085.00000	1,127	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,139.00000	1,184	30.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			842.00000	885	30.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,261.00000	1,304	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			714.00000	755	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,206.00000	1,250	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			760.00000	801	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			879.00000	924	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,282.00000	1,325	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			729.00000	773	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,532.00000	1,574	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			601.00000	643	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,804.00000	1,843	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			517.00000	557	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,020.00000	2,058	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			802.00000	846	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,405.00000	1,447	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			840.00000	884	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,343.00000	1,385	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,405.00000	1,447	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			608.00000	647	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,289.00000	1,332	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			692.00000	733	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,496.00000	1,537	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			549.00000	587	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,792.00000	1,829	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			395.00000	429	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,758.00000	1,795	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			411.00000	445	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,827.00000	1,863	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			380.00000	414	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,758.00000	1,795	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			411.00000	445	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,624.00000	1,663	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			477.00000	513	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,656.00000	1,695	30.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€/ R On 12/06/2009 Currency Future	12.50	Put			460.00000	496	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.65	Call			1,559.00000	1,599	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.65	Put			512.00000	550	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.05	Call			1,970.00000	2,004	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.05	Put			324.00000	355	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.45	Call			1,690.00000	1,728	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.45	Put			443.00000	479	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.20	Call			1,862.00000	1,898	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.20	Put			365.00000	399	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.10	Call			1,934.00000	1,969	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.10	Put			337.00000	369	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.15	Call			1,898.00000	1,933	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.15	Put			351.00000	384	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.70	Call			2,236.00000	2,266	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.70	Put			239.00000	267	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.80	Call			2,158.00000	2,189	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.80	Put			261.00000	290	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.90	Call			2,082.00000	2,114	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.90	Put			285.00000	315	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.00	Call			2,007.00000	2,041	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.00	Put			310.00000	341	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.40	Call			1,723.00000	1,761	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.40	Put			427.00000	462	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.75	Call			2,197.00000	2,227	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.75	Put			250.00000	278	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.85	Call			2,120.00000	2,152	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.85	Put			273.00000	302	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.95	Call			2,044.00000	2,077	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.95	Put			298.00000	328	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.55	Call			1,624.00000	1,663	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.55	Put			477.00000	513	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.10	Call			1,934.00000	1,969	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.10	Put			337.00000	369	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.60	Call			1,591.00000	1,631	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.60	Put			494.00000	531	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.70	Call			1,527.00000	1,568	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.70	Put			530.00000	568	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.05	Call			1,970.00000	2,004	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.05	Put			324.00000	355	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.15	Call			1,898.00000	1,933	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.15	Put			351.00000	384	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.85	Call			1,435.00000	1,476	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.85	Put			588.00000	627	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.65	Call			2,275.00000	2,305	30.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.65	Put			228.00000	255	30.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Call			2,120.00000	2,152	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			273.00000	302	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,559.00000	1,599	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			512.00000	550	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,317.00000	1,360	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			670.00000	711	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,435.00000	1,476	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			588.00000	627	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,591.00000	1,631	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			494.00000	531	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,465.00000	1,506	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			568.00000	607	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,792.00000	1,829	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			395.00000	429	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,723.00000	1,761	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			427.00000	462	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,465.00000	1,506	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			568.00000	607	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,405.00000	1,447	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			608.00000	647	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,346.00000	1,388	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			649.00000	689	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,317.00000	1,360	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			670.00000	711	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,000.00000	1,045	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,053.00000	1,096	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,234.00000	1,277	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			737.00000	778	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			946.00000	991	31.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,149.00000	1,191	31.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			820.00000	865	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,374.00000	1,416	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			747.00000	791	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,500.00000	1,542	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			712.00000	756	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,565.00000	1,607	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			646.00000	689	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,700.00000	1,740	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			616.00000	658	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,769.00000	1,809	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			586.00000	628	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,839.00000	1,878	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			557.00000	599	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,910.00000	1,949	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			765.00000	809	32.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.40	Put			1,468.00000	1,510	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			695.00000	739	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,598.00000	1,639	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			802.00000	846	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,405.00000	1,447	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			765.00000	809	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,468.00000	1,510	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			695.00000	739	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,598.00000	1,639	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			631.00000	674	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,734.00000	1,774	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			571.00000	613	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,875.00000	1,914	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			543.00000	585	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,947.00000	1,985	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			491.00000	531	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,094.00000	2,132	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			466.00000	506	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,169.00000	2,206	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			443.00000	481	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,246.00000	2,282	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			420.00000	458	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,323.00000	2,359	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			631.00000	674	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,734.00000	1,774	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			601.00000	643	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,804.00000	1,843	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			491.00000	531	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,094.00000	2,132	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			895.00000	940	32.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,248.00000	1,291	32.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,289.00000	1,332	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			692.00000	733	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			895.00000	940	32.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,248.00000	1,291	32.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			859.00000	904	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,312.00000	1,355	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,261.00000	1,304	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			714.00000	755	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			840.00000	884	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,343.00000	1,385	32.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.92670		13.91430		31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,306.00000	1,396	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,292.00000	1,370	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,325.00000	1,415	30.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.85	Put		1,261.00000	1,339	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,306.00000	1,396	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,292.00000	1,370	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		1,269.00000	1,360	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,355.00000	1,433	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,234.00000	1,324	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,420.00000	1,497	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,344.00000	1,435	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,230.00000	1,308	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,464.00000	1,557	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,050.00000	1,131	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,678.00000	1,768	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		863.00000	941	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		1,384.00000	1,474	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,170.00000	1,247	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		1,200.00000	1,290	31.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,485.00000	1,563	31.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		959.00000	1,047	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,895.00000	1,971	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,344.00000	1,435	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,230.00000	1,308	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,234.00000	1,324	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,420.00000	1,497	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		1,167.00000	1,256	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,552.00000	1,630	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		1,127.00000	1,216	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,612.00000	1,689	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		1,088.00000	1,177	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,673.00000	1,750	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		1,050.00000	1,138	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,735.00000	1,812	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,425.00000	1,515	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,111.00000	1,188	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		1,167.00000	1,256	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,552.00000	1,630	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		1,127.00000	1,216	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,612.00000	1,689	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,622.00000	1,713	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		908.00000	987	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,568.00000	1,660	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		954.00000	1,034	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,516.00000	1,608	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,001.00000	1,081	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,912.00000	1,998	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		698.00000	772	30.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	12.80	Call			1,851.00000	1,939	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			737.00000	812	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,792.00000	1,881	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			778.00000	854	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,734.00000	1,824	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			820.00000	897	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,568.00000	1,660	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			954.00000	1,034	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,425.00000	1,515	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,111.00000	1,188	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,490.00000	1,583	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,026.00000	1,106	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,445.00000	1,536	30.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,080.00000	1,159	30.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,404.00000	1,494	30.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,140.00000	1,218	30.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,364.00000	1,454	30.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,200.00000	1,278	30.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,288.00000	1,378	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,323.00000	1,401	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,251.00000	1,342	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,387.00000	1,465	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,217.00000	1,307	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,452.00000	1,530	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,183.00000	1,273	31.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,519.00000	1,596	31.63	0.00	0	0.00
ALBI On 05/02/2009 Index Future			292.95500		293.43800		0.00	0.00	0	604.00
ALBI On 07/05/2009 Index Future			300.99000		301.48600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			307.68500		308.25800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.64800		123.75100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.02400		127.12900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.12700		130.23300		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			294.78050		295.24200		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			302.82900		303.30150		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			310.22700		310.70550		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.41600		336.77900		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.29300		346.65600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.29000		9.26700		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
J157 On 15/09/2015 jSwap			8.70500		8.65800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.88200		7.80400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.50800		8.46100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.69200		8.62600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.50400		8.42800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.41500		8.33500		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			10.99100		10.95900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.99600		9.03800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.64500		7.62100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.28200		7.25800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.17800		8.14900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.78100		7.75200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.66200		7.62200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.30700		8.26400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.15100		8.10800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.11900		8.06900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.35400		8.28000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.24400		8.16800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.20400		8.12400		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50500		11.50700		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.40300		11.41300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.40000		11.42400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.41400		11.43200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.18300		11.20700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.86500		10.89400		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			283.22300		283.79900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			290.95600		291.54600		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
OTH1 On 06/08/2009 Index Future			298.06400		298.66300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.25900		7.30300		3.00	0.00	0	8,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,000.00000	4,067	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			6.59900		6.65500		0.00	0.00	0	4,782.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,493.00000	3,554	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			197.00000	185	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.90500		5.97600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,496.00000	4,553	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			608.00000	590	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,692.00000	4,751	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			555.00000	538	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			4.99200		5.08800		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,551.00000	2,595	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,402.00000	1,368	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.66500		7.64200		12.40	0.00	0	16,308.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,917.00000	3,774	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			306.00000	301	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,539.00000	6,396	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			55.00000	51	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,299.00000	13,160	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			9,278.00000	9,138	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			7.00000	6	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			10,636.00000	10,496	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			2.00000	2	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.51200		7.48900		12.40	2,637,574.60	20	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,892.00000	2,815	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,311.00000	4,370	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,345.00000	1,297	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,350.00000	7,437	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,344.00000	9,220	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			818.00000	829	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.41000		7.38600		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,139.00000	10,004	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			30.00000	32	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.33200		7.30700		0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,890.00000	2,807	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			1,830.00000	1,884	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.96000		7.91900		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,678.00000	13,221	25.97	0.00	0	0.00

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	Put			50.00000	49	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.86900		7.82600		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			7,887.00000	7,583	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,958.00000	6,135	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,795.00000	1,679	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,059.00000	18,424	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,578.00000	14,179	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,379.00000	2,460	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.81800		7.77500		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,386.00000	17,015	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,711.00000	4,819	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.77300		7.73000		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			10,859.00000	10,594	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,465.00000	13,679	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,516.00000	19,158	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,438.00000	6,558	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.34200		11.37100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			434.00000	421	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			466.00000	451	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.97100		12.01700		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			13.00000	14	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			314.00000	301	0.44	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.72800		7.70600		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,076.00000	6,971	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			7.53100		7.50800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,759.00000	7,652	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			3.00000	3	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.40600		7.38200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,068.00000	7,961	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			24.00000	25	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.28600		7.26100		0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,503.00000	2,436	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			1,465.00000	1,507	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.90000		7.86800		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,195.00000	7,995	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			7.76100		7.72800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			7,507.00000	7,303	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			3.00000	3	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.67600		7.64300		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
R203 On 06/08/2009 Bond Future	9.25	Call			9,235.00000	9,036	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			9.00000	10	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.60400		7.56900		0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,675.00000	1,574	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			2,089.00000	2,197	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.91300		7.89100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,713.00000	8,563	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.78900		7.76700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			7,904.00000	7,756	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2.00000	2	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.71700		7.69400		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,738.00000	9,585	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			4.00000	4	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.65200		7.62900		0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,487.00000	1,419	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			2,341.00000	2,424	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.75400		7.73100		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			5,873.00000	5,780	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			7.53600		7.51200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,601.00000	5,509	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			19.00000	21	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.39300		7.36800		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,774.00000	6,683	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			43.00000	46	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.25100		7.22500		0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,359.00000	2,301	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			1,382.00000	1,417	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.02600		7.99500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,212.00000	7,997	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			7.91900		7.88600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			7,319.00000	7,091	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2.00000	2	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.85800		7.82500		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,156.00000	8,931	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			4.00000	4	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.80200		7.76800		0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,001.00000	920	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			2,842.00000	2,992	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future			8.13300		8.08600		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,565.00000	4,231	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.03100		7.98100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,272.00000	4,922	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			13.00000	18	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.97700		7.92400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,777.00000	8,405	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			4.00000	5	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.99000		7.93300		0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,082.00000	934	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			2,371.00000	2,619	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.66300		7.62200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,118.00000	11,712	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			7.58800		7.54600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			12,862.00000	12,440	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			7.54300		7.50100		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,322.00000	10,898	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.50500		7.46200		0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			701.00000	579	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			2,907.00000	3,221	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			291.01100		291.46900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			298.95700		299.42500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			306.26000		306.73500		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.86510		6.83800		29.87	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			294.00000	325	29.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			306.00000	310	29.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			313.00000	345	29.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			275.00000	280	29.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			334.00000	366	28.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			246.00000	251	28.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			259.00000	288	30.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			371.00000	372	30.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			276.00000	305	30.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			338.00000	340	30.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			259.00000	288	30.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			371.00000	372	30.70	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	6.80	Call			313.00000	345	29.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			275.00000	280	29.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			356.00000	389	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			218.00000	224	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			406.00000	440	27.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			168.00000	175	27.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			380.00000	413	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			192.00000	198	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			356.00000	389	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			218.00000	224	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			243.00000	271	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			405.00000	406	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			229.00000	255	31.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			441.00000	440	31.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			406.00000	440	27.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			168.00000	175	27.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			464.00000	499	27.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			126.00000	134	27.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			276.00000	305	30.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			338.00000	340	30.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			90.00000	105	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			902.00000	890	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			67.00000	81	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,029.00000	1,016	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			118.00000	136	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			780.00000	771	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			167.00000	188	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			629.00000	623	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			203.00000	227	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			515.00000	512	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			216.00000	241	32.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			478.00000	476	32.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			497.00000	532	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			109.00000	117	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			570.00000	605	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			82.00000	90	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			649.00000	683	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			61.00000	68	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			434.00000	469	27.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			146.00000	153	27.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			609.00000	644	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			71.00000	78	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			434.00000	469	27.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			146.00000	153	27.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			533.00000	568	26.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.40	Put			95.00000	103	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			497.00000	532	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			109.00000	117	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			229.00000	255	31.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			441.00000	440	31.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			690.00000	724	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			52.00000	59	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			533.00000	568	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			95.00000	103	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			203.00000	227	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			515.00000	512	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			192.00000	215	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			554.00000	550	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			167.00000	188	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			629.00000	623	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			141.00000	160	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			703.00000	695	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			181.00000	203	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			593.00000	588	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			153.00000	174	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			665.00000	659	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			380.00000	413	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			192.00000	198	28.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			775.00000	808	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			37.00000	43	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			690.00000	724	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			52.00000	59	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			955.00000	986	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			17.00000	21	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			864.00000	896	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			26.00000	31	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			909.00000	941	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			21.00000	26	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			819.00000	851	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			31.00000	36	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			732.00000	765	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			44.00000	50	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			732.00000	765	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			44.00000	50	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			192.00000	215	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			554.00000	550	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			141.00000	160	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			703.00000	695	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			129.00000	148	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			741.00000	733	33.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.55	Call			108.00000	125	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			820.00000	810	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			98.00000	115	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			860.00000	850	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			82.00000	96	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			944.00000	931	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			55.00000	67	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,117.00000	1,102	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			55.00000	67	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,117.00000	1,102	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			45.00000	56	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,207.00000	1,190	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			37.00000	46	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,299.00000	1,281	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			30.00000	38	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,392.00000	1,372	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			74.00000	88	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			986.00000	973	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			61.00000	74	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,073.00000	1,059	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			50.00000	61	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,162.00000	1,146	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			41.00000	50	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,253.00000	1,235	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			216.00000	241	32.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			478.00000	476	32.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.96340		6.93310		28.58	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			466.00000	503	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			483.00000	489	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			484.00000	522	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			451.00000	459	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			504.00000	542	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			421.00000	429	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			504.00000	542	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			421.00000	429	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			431.00000	467	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			548.00000	553	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			448.00000	484	28.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			515.00000	521	28.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			466.00000	503	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			483.00000	489	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			484.00000	522	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			451.00000	459	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			523.00000	561	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			390.00000	398	27.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			564.00000	603	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			331.00000	340	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			543.00000	581	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			360.00000	368	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			523.00000	561	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			390.00000	398	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			415.00000	450	29.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			582.00000	586	29.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			400.00000	434	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			617.00000	620	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			431.00000	467	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			548.00000	553	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			564.00000	603	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			331.00000	340	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			611.00000	650	26.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			277.00000	287	26.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			400.00000	434	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			617.00000	620	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			217.00000	243	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,084.00000	1,080	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			195.00000	219	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,162.00000	1,156	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			268.00000	297	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			935.00000	933	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			329.00000	360	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			796.00000	796	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			371.00000	404	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			688.00000	691	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			385.00000	419	29.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			652.00000	655	29.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			636.00000	676	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			253.00000	262	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			699.00000	739	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			216.00000	226	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			732.00000	772	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			199.00000	209	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			586.00000	626	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			303.00000	312	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			732.00000	772	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			199.00000	209	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			586.00000	626	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			303.00000	312	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			667.00000	707	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			234.00000	244	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			801.00000	841	26.02	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.30	Put			168.00000	177	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			385.00000	419	29.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			652.00000	655	29.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			358.00000	390	30.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			725.00000	727	30.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			329.00000	360	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			796.00000	796	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			297.00000	327	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			864.00000	864	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			346.00000	377	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			763.00000	764	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			313.00000	343	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			830.00000	830	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			873.00000	913	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			140.00000	149	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,028.00000	1,066	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			95.00000	103	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			949.00000	988	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			116.00000	125	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			873.00000	913	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			140.00000	149	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			801.00000	841	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			168.00000	177	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			988.00000	1,027	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			105.00000	113	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			911.00000	950	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			127.00000	137	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			837.00000	876	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			153.00000	163	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			766.00000	806	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			183.00000	193	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			911.00000	950	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			127.00000	137	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			283.00000	311	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			900.00000	898	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			255.00000	282	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			972.00000	969	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			358.00000	390	30.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			725.00000	727	30.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			242.00000	269	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,009.00000	1,005	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			242.00000	269	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,009.00000	1,005	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			217.00000	243	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,084.00000	1,080	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.90	Call			195.00000	219	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,162.00000	1,156	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			175.00000	198	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,242.00000	1,234	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			156.00000	178	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,323.00000	1,314	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			139.00000	160	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,406.00000	1,396	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			124.00000	143	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,491.00000	1,480	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			139.00000	160	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,406.00000	1,396	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			283.00000	311	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			900.00000	898	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			699.00000	739	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			216.00000	226	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			636.00000	676	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			253.00000	262	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.05330		7.01710		28.30	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			619.00000	665	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			602.00000	612	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			638.00000	684	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			571.00000	581	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			638.00000	684	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			571.00000	581	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			601.00000	646	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			634.00000	643	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			567.00000	611	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			700.00000	708	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			584.00000	628	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			667.00000	675	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			584.00000	628	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			667.00000	675	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			676.00000	723	27.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			509.00000	519	27.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			714.00000	762	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			447.00000	458	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			657.00000	704	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			540.00000	551	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			838.00000	886	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			321.00000	333	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			778.00000	827	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			361.00000	373	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			734.00000	782	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			417.00000	429	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.80	Call			695.00000	742	27.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			478.00000	489	27.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			551.00000	595	29.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			734.00000	741	29.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			521.00000	563	29.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			804.00000	810	29.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			869.00000	917	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			302.00000	314	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			808.00000	856	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			341.00000	353	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			756.00000	804	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			389.00000	401	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			567.00000	611	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			700.00000	708	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			536.00000	579	29.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			769.00000	775	29.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			933.00000	981	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			266.00000	278	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			869.00000	917	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			302.00000	314	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			756.00000	804	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			389.00000	401	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			695.00000	742	27.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			478.00000	489	27.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			521.00000	563	29.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			804.00000	810	29.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			493.00000	534	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			876.00000	881	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			734.00000	782	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			417.00000	429	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			657.00000	704	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			540.00000	551	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			551.00000	595	29.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			734.00000	741	29.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			493.00000	534	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			876.00000	881	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			458.00000	498	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			941.00000	944	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			601.00000	646	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			634.00000	643	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			507.00000	548	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			840.00000	845	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			475.00000	516	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			908.00000	912	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			441.00000	480	29.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.55	Put			974.00000	977	29.94	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>1,018,087,761.70</b>	<b>22,023</b>	<b>397,710.00</b>
<b>Grand Total:</b>								<b>1,018,087,761.70</b>	<b>22,023</b>	<b>397,710.00</b>