

# Daily MTM Report

Daily summary for 23/01/2009

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			18.22100		18.23800			0.00	0	0.00
R153 On 31/08/2010 Bond			7.09000		7.21000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.54000		7.54000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.99000		7.94500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.21500		11.21500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.62000		7.61000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.83500		7.79000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.84000		7.79500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.66000		7.65000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.00500		7.97500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.16200		8.14100			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			7.68000	7.62000			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			10.47480	10.23840		31.16	153,361,546.80	14,641	174,802.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		470.00000	598	30.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		482.00000	373	30.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		451.00000	575	30.87	575,000,000.00	1,000	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		513.00000	400	30.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		399.00000	511	31.68	5,110,000,000.00	10,000	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		611.00000	487	31.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		383.00000	492	31.94	4,920,000,000.00	10,000	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		645.00000	517	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		281.00000	362	34.11	1,267,000,000.00	3,500	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		943.00000	787	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		716.00000	891	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		228.00000	167	28.69	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		243.00000	312	35.20	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,105.00000	937	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		511.00000	646	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		422.00000	321	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		354.00000	455	32.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		716.00000	580	32.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		433.00000	553	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		545.00000	428	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		511.00000	646	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		422.00000	321	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		490.00000	621	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		452.00000	347	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call		261.00000	336	34.66	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put		1,023.00000	861	34.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		629.00000	790	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		290.00000	215	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call		657.00000	823	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put		268.00000	198	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call		812.00000	1,000	28.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put		174.00000	126	28.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call		881.00000	1,077	28.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put		143.00000	102	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.55	Call			846.00000	1,038	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			158.00000	114	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			812.00000	1,000	28.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			174.00000	126	28.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			779.00000	963	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			191.00000	138	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			657.00000	823	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			268.00000	198	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			577.00000	729	29.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			338.00000	254	29.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			553.00000	700	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			365.00000	275	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			416.00000	532	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			577.00000	457	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			433.00000	553	31.16	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			545.00000	428	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			416.00000	532	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			577.00000	457	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			354.00000	455	32.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			716.00000	580	32.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			368.00000	473	32.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			680.00000	548	32.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			328.00000	421	33.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			789.00000	646	33.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			553.00000	700	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			365.00000	275	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			292.00000	376	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			904.00000	751	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			271.00000	349	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			983.00000	824	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			341.00000	438	32.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			752.00000	613	32.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			315.00000	405	33.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			827.00000	680	33.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			490.00000	621	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			452.00000	347	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			451.00000	575	30.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			513.00000	400	30.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			180.00000	234	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,341.00000	1,159	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			170.00000	222	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,382.00000	1,197	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			144.00000	189	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,506.00000	1,315	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,340.00000	2,576	28.01	0.00	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	7.90	Put			2.00000	1	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,035.00000	1,243	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			97.00000	68	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			747.00000	927	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			209.00000	152	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			956.00000	1,158	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			118.00000	83	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,118.00000	1,330	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			79.00000	55	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,516.00000	1,743	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			28.00000	18	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,470.00000	1,696	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			32.00000	21	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,657.00000	1,887	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			19.00000	12	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,657.00000	1,887	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			19.00000	12	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,705.00000	1,935	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			16.00000	10	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,849.00000	2,081	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			10.00000	7	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,801.00000	2,033	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			12.00000	8	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,753.00000	1,984	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			14.00000	9	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,946.00000	2,180	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			8.00000	5	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,705.00000	1,935	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			16.00000	10	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,192.00000	2,427	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	2	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,093.00000	2,328	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			5.00000	3	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,995.00000	2,229	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			7.00000	4	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,897.00000	2,130	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			9.00000	6	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,610.00000	1,839	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			21.00000	14	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,424.00000	1,649	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			36.00000	24	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,897.00000	2,130	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			9.00000	6	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,801.00000	2,033	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			12.00000	8	28.01	0.00	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	8.85	Call			1,424.00000	1,649	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			36.00000	24	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,334.00000	1,556	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			46.00000	31	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,241.00000	2,476	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			3.00000	2	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,142.00000	2,377	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	2	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,044.00000	2,278	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			6.00000	3	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,563.00000	1,791	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			25.00000	16	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,142.00000	2,377	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	2	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,044.00000	2,278	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			6.00000	3	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,563.00000	1,791	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			25.00000	16	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,470.00000	1,696	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			32.00000	21	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,379.00000	1,602	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			41.00000	27	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,192.00000	2,427	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	2	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,093.00000	2,328	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			5.00000	3	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,610.00000	1,839	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			21.00000	14	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,946.00000	2,180	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			8.00000	5	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,290.00000	1,510	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			51.00000	35	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,203.00000	1,419	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			64.00000	44	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,118.00000	1,330	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			79.00000	55	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,203.00000	1,419	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			64.00000	44	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			956.00000	1,158	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			118.00000	83	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			747.00000	927	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			209.00000	152	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,379.00000	1,602	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			41.00000	27	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,035.00000	1,243	28.01	0.00	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			97.00000	68	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			686.00000	857	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			247.00000	182	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			686.00000	857	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			247.00000	182	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			629.00000	790	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			290.00000	215	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			532.00000	672	29.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			393.00000	298	29.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			995.00000	1,200	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			107.00000	75	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			917.00000	1,117	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			129.00000	92	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			601.00000	758	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			313.00000	234	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			368.00000	473	32.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			680.00000	548	32.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			341.00000	438	32.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			752.00000	613	32.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			252.00000	324	34.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,063.00000	899	34.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			234.00000	301	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,146.00000	976	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			303.00000	390	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			865.00000	715	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			281.00000	362	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			943.00000	787	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			303.00000	390	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			865.00000	715	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			222.00000	287	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,184.00000	1,012	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			200.00000	259	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,262.00000	1,084	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			200.00000	259	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,262.00000	1,084	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			161.00000	211	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,423.00000	1,236	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			128.00000	170	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,590.00000	1,395	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			114.00000	152	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,676.00000	1,477	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			102.00000	136	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,763.00000	1,561	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			90.00000	121	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,852.00000	1,647	35.48	0.00	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	Call			252.00000	324	34.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,063.00000	899	34.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			234.00000	301	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,146.00000	976	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			211.00000	273	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,223.00000	1,048	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			190.00000	246	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,301.00000	1,121	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			152.00000	200	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,464.00000	1,275	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			136.00000	179	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,548.00000	1,355	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			121.00000	161	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,633.00000	1,436	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			108.00000	144	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,720.00000	1,519	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			114.00000	152	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,676.00000	1,477	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			532.00000	672	29.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			393.00000	298	29.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			243.00000	312	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,105.00000	937	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			292.00000	376	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			904.00000	751	33.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			601.00000	758	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			313.00000	234	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			846.00000	1,038	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			158.00000	114	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,076.00000	1,286	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			88.00000	61	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			917.00000	1,117	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			129.00000	92	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,160.00000	1,374	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			71.00000	49	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			995.00000	1,200	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			107.00000	75	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			779.00000	963	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			191.00000	138	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.67470		10.43160		30.53	5,604,217.50	525	4,719.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			774.00000	907	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			792.00000	683	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			793.00000	928	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			761.00000	653	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			702.00000	827	30.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			921.00000	802	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.30	Call			833.00000	970	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			701.00000	595	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			737.00000	867	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			855.00000	742	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			813.00000	948	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			731.00000	624	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			913.00000	1,064	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			582.00000	489	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			959.00000	1,117	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			528.00000	442	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,089.00000	1,264	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			407.00000	339	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,120.00000	1,297	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			389.00000	323	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,058.00000	1,231	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			427.00000	356	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,033.00000	1,201	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			451.00000	377	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			936.00000	1,090	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			554.00000	465	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			936.00000	1,090	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			554.00000	465	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			893.00000	1,039	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			611.00000	514	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			872.00000	1,015	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			641.00000	540	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			813.00000	948	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			731.00000	624	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			719.00000	847	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			888.00000	772	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			719.00000	847	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			888.00000	772	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			755.00000	888	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			823.00000	713	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			737.00000	867	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			855.00000	742	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			654.00000	771	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,023.00000	896	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			686.00000	808	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			954.00000	833	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			616.00000	728	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,085.00000	954	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			852.00000	992	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			671.00000	567	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			562.00000	668	31.42	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,181.00000	1,043	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			528.00000	629	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,247.00000	1,105	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			635.00000	750	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,053.00000	925	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			654.00000	771	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,023.00000	896	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			598.00000	708	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,116.00000	983	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			793.00000	928	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			761.00000	653	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			465.00000	558	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,384.00000	1,233	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			383.00000	463	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,601.00000	1,438	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			370.00000	449	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,639.00000	1,474	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			335.00000	408	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,753.00000	1,583	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			512.00000	611	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,280.00000	1,136	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			635.00000	750	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,053.00000	925	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			983.00000	1,144	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			501.00000	420	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,251.00000	1,437	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			319.00000	263	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,007.00000	1,173	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			476.00000	398	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,184.00000	1,366	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			353.00000	292	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,058.00000	1,231	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			427.00000	356	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,319.00000	1,510	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			288.00000	236	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,654.00000	1,863	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			172.00000	138	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,654.00000	1,863	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			172.00000	138	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,774.00000	1,988	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			143.00000	113	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,815.00000	2,030	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			133.00000	106	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,856.00000	2,073	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			125.00000	99	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,940.00000	2,160	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			109.00000	85	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,898.00000	2,117	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			117.00000	92	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,069.00000	2,293	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			88.00000	68	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,898.00000	2,117	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			117.00000	92	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,734.00000	1,946	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			152.00000	121	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,246.00000	2,475	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			65.00000	50	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,157.00000	2,383	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			76.00000	59	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,983.00000	2,204	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			101.00000	79	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,576.00000	1,781	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			194.00000	156	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,500.00000	1,701	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			219.00000	177	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,202.00000	2,429	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			70.00000	54	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,113.00000	2,338	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			82.00000	63	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,026.00000	2,248	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			94.00000	74	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,694.00000	1,904	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			162.00000	129	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,615.00000	1,822	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			183.00000	147	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,538.00000	1,741	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			206.00000	166	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,428.00000	2,660	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			47.00000	35	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,337.00000	2,567	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			55.00000	42	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,983.00000	2,204	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			101.00000	79	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,069.00000	2,293	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			88.00000	68	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,291.00000	2,521	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			60.00000	46	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,113.00000	2,338	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			82.00000	63	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,694.00000	1,904	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Put			162.00000	129	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,940.00000	2,160	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			109.00000	85	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,856.00000	2,073	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			125.00000	99	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,774.00000	1,988	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			143.00000	113	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,538.00000	1,741	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			206.00000	166	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,463.00000	1,662	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			231.00000	188	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,390.00000	1,585	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			259.00000	211	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,463.00000	1,662	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			231.00000	188	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,120.00000	1,297	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			389.00000	323	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,184.00000	1,366	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			353.00000	292	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,390.00000	1,585	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			259.00000	211	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			913.00000	1,064	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			582.00000	489	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,319.00000	1,510	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			288.00000	236	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,007.00000	1,173	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			476.00000	398	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,217.00000	1,402	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			336.00000	277	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,152.00000	1,332	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			370.00000	307	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			893.00000	1,039	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			611.00000	514	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			670.00000	789	31.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			988.00000	865	31.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			528.00000	629	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,247.00000	1,105	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			496.00000	593	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,314.00000	1,168	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			833.00000	970	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			701.00000	595	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			580.00000	687	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,148.00000	1,013	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			545.00000	648	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,213.00000	1,074	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Call			616.00000	728	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,085.00000	954	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			545.00000	648	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,213.00000	1,074	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			481.00000	575	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,349.00000	1,200	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			451.00000	541	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,419.00000	1,266	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			422.00000	509	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,491.00000	1,334	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			396.00000	478	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,564.00000	1,403	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			436.00000	525	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,455.00000	1,300	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			409.00000	493	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,527.00000	1,368	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			358.00000	435	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,677.00000	1,510	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			313.00000	382	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,831.00000	1,657	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			292.00000	358	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,910.00000	1,733	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			273.00000	335	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,991.00000	1,810	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			254.00000	313	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,072.00000	1,889	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			346.00000	421	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,715.00000	1,546	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			324.00000	395	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,792.00000	1,620	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			302.00000	370	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,871.00000	1,695	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			282.00000	346	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,951.00000	1,771	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			409.00000	493	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,527.00000	1,368	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			292.00000	358	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,910.00000	1,733	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			702.00000	827	30.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			921.00000	802	30.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			872.00000	1,015	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			641.00000	540	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			481.00000	575	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,349.00000	1,200	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			451.00000	541	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,419.00000	1,266	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			562.00000	668	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,181.00000	1,043	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			465.00000	558	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,384.00000	1,233	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			983.00000	1,144	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			501.00000	420	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,152.00000	1,332	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			370.00000	307	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,033.00000	1,201	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			451.00000	377	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,355.00000	1,548	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			273.00000	223	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,285.00000	1,474	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			303.00000	249	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,217.00000	1,402	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			336.00000	277	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.85690		10.60900		30.18	184,567.30	17	117.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,020.00000	1,157	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,011.00000	900	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			932.00000	1,059	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,173.00000	1,052	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1,001.00000	1,137	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,042.00000	930	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,058.00000	1,198	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			949.00000	841	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			966.00000	1,097	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,107.00000	990	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,039.00000	1,177	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			980.00000	870	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,020.00000	1,157	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,011.00000	900	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,138.00000	1,278	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			829.00000	721	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,177.00000	1,323	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			768.00000	666	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,289.00000	1,450	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			630.00000	543	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,346.00000	1,512	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			587.00000	505	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,317.00000	1,480	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			608.00000	524	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,260.00000	1,420	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			651.00000	563	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			772.00000	882	30.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,463.00000	1,325	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,376.00000	1,543	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		567.00000	486	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,317.00000	1,480	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		608.00000	524	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,218.00000	1,370	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		709.00000	613	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,098.00000	1,237	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		889.00000	780	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,498.00000	1,674	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		489.00000	417	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,436.00000	1,607	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		527.00000	451	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,376.00000	1,543	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		567.00000	486	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,138.00000	1,278	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		829.00000	721	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,098.00000	1,237	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		889.00000	780	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		1,530.00000	1,707	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		471.00000	400	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		1,467.00000	1,640	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		508.00000	433	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		1,406.00000	1,575	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		547.00000	468	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,239.00000	1,395	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		680.00000	588	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,197.00000	1,346	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		738.00000	639	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,157.00000	1,300	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		798.00000	693	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,118.00000	1,257	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		859.00000	750	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,562.00000	1,741	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		453.00000	384	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,436.00000	1,607	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		527.00000	451	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,177.00000	1,323	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		768.00000	666	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,218.00000	1,370	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		709.00000	613	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		983.00000	1,117	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,074.00000	960	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		949.00000	1,078	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,140.00000	1,021	30.41	0.00	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	10.90	Call		915.00000	1,040	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,206.00000	1,084	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		884.00000	1,005	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,275.00000	1,148	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,197.00000	1,346	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		738.00000	639	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,118.00000	1,257	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		859.00000	750	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,078.00000	1,217	29.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		919.00000	810	29.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		932.00000	1,059	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,173.00000	1,052	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		899.00000	1,022	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,240.00000	1,116	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		864.00000	983	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,305.00000	1,177	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		826.00000	942	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,367.00000	1,235	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		949.00000	1,078	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,140.00000	1,021	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,039.00000	1,177	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		980.00000	870	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		864.00000	983	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,305.00000	1,177	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		790.00000	902	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,431.00000	1,295	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.00610	10.75510		30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,211.00000	1,346	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,206.00000	1,090	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,125.00000	1,258	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,370.00000	1,252	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,193.00000	1,327	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,238.00000	1,121	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,246.00000	1,383	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,141.00000	1,027	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,193.00000	1,327	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,238.00000	1,121	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,158.00000	1,292	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,303.00000	1,186	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1,229.00000	1,364	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,173.00000	1,058	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,320.00000	1,464	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,015.00000	907	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,379.00000	1,528	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		924.00000	822	28.53	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 14/12/2009 Currency Future	10.05	Call			1,486.00000	1,645	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			781.00000	689	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,508.00000	1,670	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			753.00000	664	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,464.00000	1,620	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			809.00000	714	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,464.00000	1,620	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			809.00000	714	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,359.00000	1,506	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			954.00000	850	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,301.00000	1,443	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,046.00000	937	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,282.00000	1,423	29.20	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,077.00000	967	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			789.00000	884	32.98	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,334.00000	2,178	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			664.00000	745	34.34	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,909.00000	2,739	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,554.00000	1,722	27.56	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			699.00000	616	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,264.00000	1,403	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,109.00000	997	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,077.00000	1,205	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,472.00000	1,349	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,093.00000	1,222	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,438.00000	1,316	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,032.00000	1,154	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,576.00000	1,448	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,061.00000	1,188	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,506.00000	1,381	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			789.00000	884	32.98	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,334.00000	2,178	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			949.00000	1,062	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,794.00000	1,656	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			975.00000	1,092	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,720.00000	1,586	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,339.00000	1,485	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			984.00000	879	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			852.00000	955	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,097.00000	1,949	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			769.00000	862	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,414.00000	2,256	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			697.00000	782	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,742.00000	2,575	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			633.00000	712	34.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,078.00000	2,905	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			875.00000	980	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,020.00000	1,874	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			714.00000	801	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,659.00000	2,495	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			648.00000	728	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,993.00000	2,822	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,465.00000	2,691	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			210.00000	184	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,016.00000	2,224	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			361.00000	318	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,652.00000	1,831	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			597.00000	525	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			830.00000	930	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,175.00000	2,024	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			619.00000	696	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,164.00000	2,989	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,545.00000	2,773	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			190.00000	167	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,084.00000	2,296	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			329.00000	290	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,704.00000	1,889	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			549.00000	483	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,421.00000	1,573	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			866.00000	767	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,003.00000	1,123	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,648.00000	1,516	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			732.00000	821	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,577.00000	2,414	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,231.00000	2,449	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			276.00000	243	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,822.00000	2,016	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			467.00000	410	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			899.00000	1,007	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,944.00000	1,801	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			579.00000	651	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,424.00000	3,245	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,156.00000	2,372	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			301.00000	265	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,761.00000	1,950	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			506.00000	444	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			751.00000	841	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,496.00000	2,335	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			648.00000	728	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,993.00000	2,822	34.53	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 14/12/2009 Currency Future	13.70	Call			566.00000	637	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,511.00000	3,331	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,307.00000	2,528	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			252.00000	222	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,885.00000	2,084	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			430.00000	378	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			923.00000	1,034	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,868.00000	1,728	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			680.00000	763	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,825.00000	2,657	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			592.00000	665	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,337.00000	3,159	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,385.00000	2,609	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			230.00000	203	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,949.00000	2,153	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			394.00000	347	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,602.00000	1,776	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			647.00000	570	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			809.00000	907	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,254.00000	2,101	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			697.00000	782	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,742.00000	2,575	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			605.00000	680	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,250.00000	3,074	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,269.00000	2,489	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			264.00000	233	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,853.00000	2,050	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			448.00000	394	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,531.00000	1,696	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			726.00000	640	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			911.00000	1,020	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,906.00000	1,764	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			779.00000	873	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,374.00000	2,217	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			672.00000	754	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,867.00000	2,698	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			585.00000	658	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,380.00000	3,202	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,710.00000	2,943	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			155.00000	137	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,231.00000	2,449	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			276.00000	243	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			899.00000	1,007	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,944.00000	1,801	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,795.00000	3,029	26.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.10	Put			140.00000	123	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,885.00000	2,084	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			430.00000	378	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,837.00000	3,072	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			132.00000	116	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,346.00000	2,568	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			241.00000	212	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,917.00000	2,118	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			412.00000	362	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,578.00000	1,749	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			673.00000	593	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,109.00000	1,240	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,404.00000	1,284	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			936.00000	1,048	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,831.00000	1,692	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			799.00000	895	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,294.00000	2,139	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			688.00000	772	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,783.00000	2,616	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,967.00000	3,204	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			112.00000	98	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,016.00000	2,224	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			361.00000	318	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			830.00000	930	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,175.00000	2,024	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,923.00000	3,160	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			118.00000	104	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,425.00000	2,650	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			220.00000	193	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,982.00000	2,188	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			377.00000	332	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,627.00000	1,803	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			622.00000	547	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,142.00000	1,275	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,336.00000	1,218	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			962.00000	1,077	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,757.00000	1,621	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			820.00000	918	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,215.00000	2,062	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			626.00000	703	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,121.00000	2,947	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,143.00000	3,383	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			88.00000	77	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,627.00000	2,857	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			172.00000	151	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,032.00000	1,154	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,576.00000	1,448	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,188.00000	3,429	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			83.00000	73	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,669.00000	2,900	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			163.00000	144	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,193.00000	2,410	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			288.00000	254	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,791.00000	1,983	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			486.00000	427	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,046.00000	1,171	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,541.00000	1,415	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			887.00000	993	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,982.00000	1,837	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,233.00000	3,474	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			78.00000	68	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,880.00000	3,116	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			125.00000	110	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,949.00000	2,153	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			394.00000	347	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,586.00000	2,815	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			181.00000	159	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,119.00000	2,333	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			314.00000	277	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,731.00000	1,918	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			526.00000	462	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,442.00000	1,596	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			837.00000	740	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,017.00000	1,138	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,612.00000	1,482	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			864.00000	967	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,059.00000	1,911	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			742.00000	831	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,536.00000	2,375	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			560.00000	630	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,555.00000	3,374	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,156.00000	2,372	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			301.00000	265	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			875.00000	980	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,020.00000	1,874	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			533.00000	601	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,678.00000	3,494	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			551.00000	620	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,596.00000	3,414	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,193.00000	2,410	26.28	0.00	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	8.85	Put		288.00000	254	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		887.00000	993	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,982.00000	1,837	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		760.00000	851	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,455.00000	2,295	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		573.00000	644	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,467.00000	3,288	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		516.00000	581	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,761.00000	3,575	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,752.00000	2,986	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		147.00000	129	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.66360	11.45410		31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,502.00000	1,624	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,498.00000	1,410	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,485.00000	1,605	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,531.00000	1,442	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,402.00000	1,517	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,698.00000	1,603	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,468.00000	1,587	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,564.00000	1,473	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,520.00000	1,642	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,466.00000	1,379	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,451.00000	1,569	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,597.00000	1,505	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,574.00000	1,701	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,370.00000	1,287	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,666.00000	1,799	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,212.00000	1,135	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,704.00000	1,839	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,150.00000	1,076	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,685.00000	1,819	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,181.00000	1,105	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,647.00000	1,779	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,243.00000	1,165	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,611.00000	1,740	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,307.00000	1,226	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,556.00000	1,681	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,402.00000	1,318	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,894.00000	2,040	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		890.00000	827	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,241.00000	1,343	32.35	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,087.00000	1,980	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		2,196.00000	2,358	27.37	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		592.00000	544	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,506.00000	1,627	30.89	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 15/03/2010 Currency Future	11.44	Put			1,492.00000	1,404	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,252.00000	2,416	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			548.00000	503	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,141.00000	2,301	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			637.00000	587	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,088.00000	2,245	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			684.00000	632	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,037.00000	2,192	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			733.00000	678	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,988.00000	2,140	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			784.00000	726	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,940.00000	2,089	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			836.00000	776	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,176.00000	1,274	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,272.00000	2,160	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,400.00000	2,571	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			446.00000	408	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,629.00000	1,759	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,275.00000	1,196	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,593.00000	1,721	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,339.00000	1,257	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,451.00000	1,569	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,597.00000	1,505	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			937.00000	1,015	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,183.00000	3,052	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,506.00000	2,680	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			402.00000	367	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,724.00000	1,860	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,120.00000	1,047	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,538.00000	1,662	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,434.00000	1,348	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			964.00000	1,044	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,060.00000	2,930	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,579.00000	2,755	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			375.00000	341	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,764.00000	1,903	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,060.00000	990	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,724.00000	1,860	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,120.00000	1,047	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,538.00000	1,662	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,434.00000	1,348	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			982.00000	1,064	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,978.00000	2,850	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,616.00000	2,793	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			362.00000	329	26.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,785.00000	1,925	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,031.00000	962	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,744.00000	1,882	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,090.00000	1,018	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,629.00000	1,759	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,275.00000	1,196	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			992.00000	1,074	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,937.00000	2,811	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,690.00000	2,869	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			336.00000	305	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,827.00000	1,970	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			973.00000	907	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1,011.00000	1,095	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,857.00000	2,731	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,435.00000	1,551	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,631.00000	1,538	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,371.00000	1,483	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,767.00000	1,669	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			892.00000	966	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,388.00000	3,253	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,281.00000	2,447	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			527.00000	483	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,418.00000	1,534	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,664.00000	1,570	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,387.00000	1,500	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,732.00000	1,636	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			904.00000	979	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,350.00000	3,215	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,141.00000	2,301	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			637.00000	587	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,371.00000	1,483	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,767.00000	1,669	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,340.00000	1,450	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,836.00000	1,737	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,311.00000	1,419	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,907.00000	1,805	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			846.00000	917	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,542.00000	3,403	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,224.00000	2,387	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			569.00000	523	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,556.00000	1,681	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,402.00000	1,318	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,387.00000	1,500	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,732.00000	1,636	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,356.00000	1,466	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,801.00000	1,703	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			880.00000	954	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,426.00000	3,290	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,340.00000	2,508	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			485.00000	444	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			921.00000	997	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,266.00000	3,133	34.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.28740		14.06800		28.85	214,311.00	15	14,020.00
£ / R On 16/03/2009 Currency Future	14.05	Call			687.00000	721	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			669.00000	484	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			648.00000	679	28.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			730.00000	541	28.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			516.00000	530	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			998.00000	793	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			438.00000	443	31.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,220.00000	1,006	31.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			386.00000	386	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,368.00000	1,149	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			426.00000	431	31.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,258.00000	1,043	31.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			371.00000	371	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,403.00000	1,184	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			450.00000	457	31.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,182.00000	969	31.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			358.00000	356	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,440.00000	1,219	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			400.00000	402	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,332.00000	1,115	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			546.00000	564	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			928.00000	726	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			749.00000	793	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			581.00000	405	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			770.00000	818	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			552.00000	381	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			667.00000	700	28.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			699.00000	512	28.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			516.00000	530	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			998.00000	793	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			502.00000	515	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			1,034.00000	827	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			415.00000	418	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,297.00000	1,081	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			319.00000	314	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,551.00000	1,327	31.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Call			243.00000	232	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,825.00000	1,595	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			206.00000	194	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,988.00000	1,756	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			253.00000	243	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,785.00000	1,555	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			307.00000	301	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,589.00000	1,364	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			296.00000	289	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,628.00000	1,401	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			307.00000	301	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,589.00000	1,364	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			273.00000	265	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,705.00000	1,478	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			319.00000	314	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,551.00000	1,327	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			263.00000	254	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,745.00000	1,516	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			175.00000	161	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,157.00000	1,924	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			233.00000	222	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,865.00000	1,635	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			253.00000	243	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,785.00000	1,555	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			215.00000	203	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,947.00000	1,716	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			154.00000	139	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,286.00000	2,052	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			160.00000	146	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,242.00000	2,009	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			198.00000	185	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,030.00000	1,798	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			175.00000	161	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,157.00000	1,924	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			141.00000	127	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,373.00000	2,139	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			129.00000	115	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,461.00000	2,227	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			129.00000	115	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,461.00000	2,227	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			190.00000	177	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			2,072.00000	1,839	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			118.00000	104	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,550.00000	2,316	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			86.00000	72	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Put			2,868.00000	2,635	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			94.00000	80	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,776.00000	2,543	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			62.00000	50	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,194.00000	2,962	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			46.00000	36	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,478.00000	3,248	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			27.00000	19	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,009.00000	3,782	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			14.00000	9	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,596.00000	4,372	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			12.00000	8	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,744.00000	4,520	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			17.00000	11	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,449.00000	4,224	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			30.00000	21	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,912.00000	3,684	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			18.00000	12	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,400.00000	4,174	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			78.00000	65	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,960.00000	2,728	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			167.00000	153	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,199.00000	1,966	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			108.00000	94	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,640.00000	2,406	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			182.00000	169	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,114.00000	1,881	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			296.00000	289	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,628.00000	1,401	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			345.00000	342	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,477.00000	1,254	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			284.00000	277	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,666.00000	1,439	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			475.00000	485	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			1,107.00000	897	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			450.00000	457	31.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,182.00000	969	31.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			426.00000	431	31.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,258.00000	1,043	31.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			488.00000	499	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,070.00000	862	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			462.00000	470	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			1,144.00000	933	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			332.00000	328	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,514.00000	1,290	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Call			215.00000	203	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,947.00000	1,716	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			198.00000	185	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,030.00000	1,798	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			386.00000	386	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,368.00000	1,149	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			358.00000	356	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,440.00000	1,219	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			263.00000	254	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,745.00000	1,516	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			224.00000	212	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,906.00000	1,675	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			206.00000	194	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,988.00000	1,756	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			243.00000	232	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,825.00000	1,595	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			154.00000	139	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,286.00000	2,052	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			141.00000	127	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,373.00000	2,139	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			99.00000	85	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,731.00000	2,497	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			182.00000	169	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,114.00000	1,881	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			167.00000	153	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,199.00000	1,966	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			108.00000	94	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,640.00000	2,406	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			90.00000	76	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,822.00000	2,589	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			147.00000	133	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,329.00000	2,095	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			135.00000	120	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,417.00000	2,183	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			124.00000	109	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,506.00000	2,272	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			113.00000	99	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,595.00000	2,361	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			103.00000	89	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,685.00000	2,452	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			198.00000	185	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,030.00000	1,798	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			71.00000	59	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,053.00000	2,821	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			65.00000	53	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.15	Put			3,147.00000	2,915	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			59.00000	47	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,241.00000	3,010	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			54.00000	42	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,336.00000	3,105	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			24.00000	17	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,106.00000	3,879	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			22.00000	15	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,204.00000	3,977	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			20.00000	13	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,302.00000	4,076	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			16.00000	10	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,498.00000	4,273	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			14.00000	9	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,596.00000	4,372	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			13.00000	8	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,695.00000	4,471	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			11.00000	7	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,793.00000	4,570	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			44.00000	34	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,526.00000	3,296	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			40.00000	30	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,622.00000	3,393	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			36.00000	27	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,718.00000	3,489	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			33.00000	24	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,815.00000	3,587	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			40.00000	30	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,622.00000	3,393	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			33.00000	24	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,815.00000	3,587	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			24.00000	17	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,106.00000	3,879	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			20.00000	13	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,302.00000	4,076	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			25.00000	18	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,057.00000	3,830	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			23.00000	16	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,155.00000	3,928	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			21.00000	14	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,253.00000	4,027	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			19.00000	12	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,351.00000	4,125	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			15.00000	10	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,547.00000	4,322	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.70	Call			13.00000	9	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,645.00000	4,421	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			11.00000	7	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,843.00000	4,619	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			18.00000	12	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,400.00000	4,174	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			11.00000	7	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,793.00000	4,570	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			10.00000	6	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,892.00000	4,669	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			9.00000	5	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,991.00000	4,768	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			8.00000	5	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,090.00000	4,867	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			7.00000	4	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,189.00000	4,967	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			16.00000	10	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,498.00000	4,273	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			10.00000	6	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,892.00000	4,669	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			9.00000	5	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,991.00000	4,768	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			42.00000	32	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,574.00000	3,345	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			38.00000	28	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,670.00000	3,441	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			34.00000	25	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,766.00000	3,538	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			31.00000	23	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,863.00000	3,635	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			28.00000	20	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,960.00000	3,733	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			68.00000	56	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,100.00000	2,868	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			56.00000	45	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,288.00000	3,057	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			51.00000	40	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,383.00000	3,153	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			90.00000	76	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,822.00000	2,589	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			82.00000	69	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,914.00000	2,681	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			75.00000	62	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			3,007.00000	2,774	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			68.00000	56	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Put			3,100.00000	2,868	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			42.00000	32	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,574.00000	3,345	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			135.00000	120	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,417.00000	2,183	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			86.00000	72	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,868.00000	2,635	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			82.00000	69	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,914.00000	2,681	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			224.00000	212	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,906.00000	1,675	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			206.00000	194	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,988.00000	1,756	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			113.00000	99	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,595.00000	2,361	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			371.00000	371	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,403.00000	1,184	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			160.00000	146	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,242.00000	2,009	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			438.00000	443	31.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,220.00000	1,006	31.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			488.00000	499	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,070.00000	862	30.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			612.00000	638	28.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			794.00000	601	28.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			577.00000	600	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			859.00000	662	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			629.00000	658	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			761.00000	571	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			594.00000	619	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			826.00000	631	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			561.00000	581	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			893.00000	694	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			531.00000	547	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			963.00000	759	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			852.00000	911	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			484.00000	324	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			797.00000	849	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			529.00000	361	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			707.00000	744	27.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			639.00000	457	27.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			970.00000	1,045	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			402.00000	257	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			910.00000	977	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			442.00000	289	27.07	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 16/03/2009 Currency Future	13.80	Call		797.00000	849	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		529.00000	361	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		594.00000	619	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		826.00000	631	29.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,001.00000	1,080	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		383.00000	242	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		940.00000	1,010	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		422.00000	273	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		881.00000	944	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		463.00000	306	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		824.00000	880	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		506.00000	342	27.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		728.00000	768	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		610.00000	431	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		687.00000	721	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		669.00000	484	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		502.00000	515	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		1,034.00000	827	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		577.00000	600	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		859.00000	662	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.55990	14.33330		28.54	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,067.00000	1,109	28.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,084.00000	899	28.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,030.00000	1,069	28.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		1,147.00000	959	28.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		913.00000	941	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,380.00000	1,181	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		826.00000	846	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,593.00000	1,386	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		745.00000	758	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,761.00000	1,549	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		813.00000	832	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,629.00000	1,422	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		745.00000	758	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,761.00000	1,549	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		840.00000	861	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,557.00000	1,351	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		712.00000	724	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		1,829.00000	1,614	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		778.00000	794	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		1,695.00000	1,484	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		929.00000	958	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		1,345.00000	1,148	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,146.00000	1,188	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		963.00000	778	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.20	Call			1,125.00000	1,167	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			992.00000	807	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,166.00000	1,209	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			933.00000	749	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			898.00000	924	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,415.00000	1,214	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			795.00000	813	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,662.00000	1,453	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			681.00000	690	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,898.00000	1,680	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			581.00000	583	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,147.00000	1,923	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			517.00000	515	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,333.00000	2,105	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			594.00000	598	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,111.00000	1,888	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			651.00000	658	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,968.00000	1,748	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			636.00000	643	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,003.00000	1,783	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			666.00000	674	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,933.00000	1,714	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			622.00000	627	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,039.00000	1,817	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			666.00000	674	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,933.00000	1,714	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			470.00000	466	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,487.00000	2,256	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			554.00000	555	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,221.00000	1,995	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			529.00000	528	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,296.00000	2,068	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			437.00000	431	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,604.00000	2,371	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			854.00000	876	29.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,521.00000	1,316	29.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			505.00000	502	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,371.00000	2,143	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			459.00000	454	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,525.00000	2,294	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			417.00000	410	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,683.00000	2,450	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			397.00000	389	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,763.00000	2,529	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			387.00000	379	30.06	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.75	Put			2,804.00000	2,569	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			448.00000	443	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,565.00000	2,333	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			493.00000	490	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,409.00000	2,180	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			378.00000	369	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,844.00000	2,609	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			317.00000	306	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,134.00000	2,896	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			334.00000	323	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,050.00000	2,813	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			266.00000	253	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,432.00000	3,193	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			227.00000	214	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,694.00000	3,454	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			165.00000	151	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,232.00000	3,991	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			119.00000	106	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,786.00000	4,546	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			110.00000	97	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,926.00000	4,687	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			133.00000	120	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,600.00000	4,360	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			170.00000	156	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,187.00000	3,946	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			179.00000	165	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,096.00000	3,855	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			137.00000	123	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,553.00000	4,313	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			302.00000	290	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,218.00000	2,980	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			481.00000	478	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,448.00000	2,218	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			608.00000	612	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,075.00000	1,852	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			883.00000	908	29.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,450.00000	1,248	29.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			826.00000	846	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,593.00000	1,386	29.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			761.00000	776	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,728.00000	1,516	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			728.00000	741	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,795.00000	1,581	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			696.00000	707	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,863.00000	1,647	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Call			913.00000	941	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,380.00000	1,181	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			883.00000	908	29.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,450.00000	1,248	29.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			761.00000	776	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,728.00000	1,516	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			728.00000	741	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,795.00000	1,581	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			840.00000	861	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,557.00000	1,351	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			813.00000	832	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,629.00000	1,422	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			681.00000	690	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,898.00000	1,680	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			608.00000	612	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,075.00000	1,852	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			581.00000	583	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,147.00000	1,923	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			868.00000	892	29.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,485.00000	1,282	29.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			651.00000	658	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,968.00000	1,748	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			505.00000	502	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,371.00000	2,143	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			581.00000	583	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,147.00000	1,923	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			529.00000	528	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,296.00000	2,068	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			567.00000	569	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,184.00000	1,959	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			541.00000	542	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,258.00000	2,032	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			459.00000	454	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,525.00000	2,294	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			554.00000	555	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,221.00000	1,995	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			481.00000	478	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,448.00000	2,218	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			417.00000	410	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,683.00000	2,450	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			378.00000	369	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,844.00000	2,609	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			397.00000	389	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,763.00000	2,529	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			360.00000	350	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.90	Put			2,926.00000	2,690	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			342.00000	332	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,009.00000	2,772	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			360.00000	350	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,926.00000	2,690	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			325.00000	314	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,092.00000	2,854	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			427.00000	420	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,643.00000	2,410	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			407.00000	399	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,723.00000	2,489	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			369.00000	359	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,885.00000	2,649	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			351.00000	341	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,967.00000	2,731	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			517.00000	515	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,333.00000	2,105	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			470.00000	466	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,487.00000	2,256	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			369.00000	359	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,885.00000	2,649	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			287.00000	274	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,303.00000	3,065	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			272.00000	260	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,389.00000	3,150	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			259.00000	246	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,475.00000	3,236	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			246.00000	232	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,562.00000	3,323	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			161.00000	147	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,278.00000	4,037	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			152.00000	139	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,369.00000	4,129	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			144.00000	131	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,461.00000	4,221	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			129.00000	116	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,646.00000	4,406	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			122.00000	109	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,739.00000	4,499	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			116.00000	103	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,833.00000	4,593	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			221.00000	208	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,738.00000	3,498	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			210.00000	196	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,827.00000	3,586	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.05	Call			199.00000	185	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,916.00000	3,675	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			189.00000	175	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,006.00000	3,765	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			210.00000	196	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,827.00000	3,586	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			189.00000	175	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,006.00000	3,765	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			161.00000	147	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,278.00000	4,037	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			144.00000	131	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,461.00000	4,221	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			157.00000	143	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,323.00000	4,083	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			148.00000	135	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,415.00000	4,175	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			140.00000	127	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,507.00000	4,267	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			126.00000	113	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,693.00000	4,453	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			113.00000	100	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,879.00000	4,640	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			107.00000	94	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,973.00000	4,734	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			129.00000	116	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,646.00000	4,406	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			116.00000	103	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,833.00000	4,593	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			104.00000	91	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,020.00000	4,781	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			98.00000	86	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,115.00000	4,876	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			93.00000	81	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,209.00000	4,971	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			88.00000	76	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,304.00000	5,066	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			126.00000	113	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,693.00000	4,453	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			101.00000	88	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,067.00000	4,828	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			95.00000	83	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,162.00000	4,923	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			280.00000	267	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,346.00000	3,107	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			252.00000	239	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.60	Put			3,519.00000	3,279	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			239.00000	226	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,606.00000	3,366	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			216.00000	202	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,782.00000	3,542	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			205.00000	191	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,871.00000	3,631	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			194.00000	180	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,961.00000	3,720	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			184.00000	170	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,051.00000	3,810	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			325.00000	314	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,092.00000	2,854	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			309.00000	298	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,176.00000	2,938	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			294.00000	282	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,261.00000	3,022	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			280.00000	267	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,346.00000	3,107	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			216.00000	202	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,782.00000	3,542	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			407.00000	399	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,723.00000	2,489	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			317.00000	306	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,134.00000	2,896	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			334.00000	323	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,050.00000	2,813	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			287.00000	274	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,303.00000	3,065	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			259.00000	246	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,475.00000	3,236	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			448.00000	443	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,565.00000	2,333	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			594.00000	598	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,111.00000	1,888	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,048.00000	1,089	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,115.00000	929	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,012.00000	1,049	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,179.00000	989	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			978.00000	1,011	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,244.00000	1,051	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			945.00000	975	28.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,311.00000	1,115	28.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			995.00000	1,030	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,212.00000	1,020	28.54	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 12/06/2009 Currency Future	14.65	Call		961.00000	993	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,278.00000	1,083	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		1,238.00000	1,287	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		855.00000	677	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,187.00000	1,231	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		904.00000	721	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		1,106.00000	1,147	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		1,022.00000	837	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		1,346.00000	1,404	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		763.00000	594	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		1,291.00000	1,344	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		808.00000	634	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,187.00000	1,231	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		904.00000	721	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		995.00000	1,030	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,212.00000	1,020	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		1,374.00000	1,434	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		741.00000	574	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,318.00000	1,374	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		785.00000	614	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,265.00000	1,315	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		831.00000	655	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,212.00000	1,258	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		879.00000	699	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,086.00000	1,128	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,053.00000	868	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,265.00000	1,315	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		831.00000	655	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,048.00000	1,089	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,115.00000	929	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		978.00000	1,011	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		1,244.00000	1,051	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		898.00000	924	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,415.00000	1,214	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,146.00000	1,188	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		963.00000	778	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		961.00000	993	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,278.00000	1,083	28.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.81020	14.58170		28.45	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,392.00000	1,424	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,410.00000	1,214	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,355.00000	1,385	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,474.00000	1,275	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,238.00000	1,259	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,707.00000	1,499	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.35	Call			1,148.00000	1,163	29.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,917.00000	1,703	29.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,063.00000	1,072	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,081.00000	1,862	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,116.00000	1,129	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,984.00000	1,769	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,046.00000	1,054	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,114.00000	1,894	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,148.00000	1,163	29.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,917.00000	1,703	29.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,029.00000	1,036	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,147.00000	1,926	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,098.00000	1,110	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,016.00000	1,800	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,254.00000	1,276	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,672.00000	1,466	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,468.00000	1,503	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,286.00000	1,092	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,448.00000	1,484	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,317.00000	1,123	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,488.00000	1,521	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,256.00000	1,061	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,223.00000	1,242	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,741.00000	1,532	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			995.00000	1,001	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,214.00000	1,991	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,373.00000	1,405	28.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,442.00000	1,244	28.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,338.00000	1,366	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,506.00000	1,306	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,303.00000	1,329	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,572.00000	1,369	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,270.00000	1,293	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,639.00000	1,433	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,207.00000	1,226	29.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,776.00000	1,566	29.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,177.00000	1,194	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,846.00000	1,634	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,320.00000	1,347	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,539.00000	1,337	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,287.00000	1,311	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,605.00000	1,401	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,192.00000	1,210	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,810.00000	1,600	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,163.00000	1,178	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 14/09/2009 Currency Future	15.30	Put			1,881.00000	1,668	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,134.00000	1,148	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,952.00000	1,738	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,557.00000	1,592	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,175.00000	982	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,508.00000	1,540	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,226.00000	1,030	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,429.00000	1,465	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,347.00000	1,155	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,659.00000	1,702	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,077.00000	891	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,607.00000	1,646	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,126.00000	936	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,508.00000	1,540	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,226.00000	1,030	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,320.00000	1,347	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,539.00000	1,337	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,685.00000	1,730	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,053.00000	869	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,633.00000	1,674	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,101.00000	914	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,582.00000	1,619	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,150.00000	959	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,532.00000	1,566	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,201.00000	1,006	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,410.00000	1,444	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,378.00000	1,184	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,163.00000	1,178	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,881.00000	1,668	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			963.00000	967	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,281.00000	2,056	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,134.00000	1,148	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,952.00000	1,738	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			995.00000	1,001	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,214.00000	1,991	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			963.00000	967	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,281.00000	2,056	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			931.00000	933	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,350.00000	2,123	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			901.00000	901	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,419.00000	2,191	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,238.00000	1,259	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,707.00000	1,499	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,080.00000	1,091	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,049.00000	1,831	29.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.75	Call			1,012.00000	1,018	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,180.00000	1,958	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,080.00000	1,091	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,049.00000	1,831	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			979.00000	984	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,247.00000	2,023	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			947.00000	950	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,315.00000	2,090	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			916.00000	917	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,384.00000	2,157	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,468.00000	1,503	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,286.00000	1,092	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,287.00000	1,311	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,605.00000	1,401	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.42410		13.27720		31.99	953,111.10	71	5,895.00
€ / R On 16/03/2009 Currency Future	13.30	Call			610.00000	701	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			633.00000	577	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			630.00000	723	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			603.00000	549	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			556.00000	638	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			729.00000	664	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			574.00000	658	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			696.00000	634	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			523.00000	600	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			796.00000	726	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			492.00000	565	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			865.00000	791	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			592.00000	679	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			665.00000	605	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			539.00000	619	32.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			762.00000	695	32.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			717.00000	820	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			490.00000	446	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			898.00000	1,017	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			320.00000	293	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			610.00000	701	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			633.00000	577	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			463.00000	532	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			936.00000	858	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			449.00000	516	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			972.00000	892	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			436.00000	501	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,009.00000	927	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			317.00000	364	36.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.40	Put			1,439.00000	1,340	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			308.00000	354	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,481.00000	1,380	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			366.00000	420	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,238.00000	1,146	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			423.00000	487	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,046.00000	962	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			507.00000	583	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			830.00000	758	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			507.00000	583	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			830.00000	758	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			695.00000	795	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			517.00000	471	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			492.00000	565	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			865.00000	791	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			651.00000	746	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			574.00000	522	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			790.00000	900	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			413.00000	376	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			765.00000	873	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			438.00000	399	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			366.00000	420	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,238.00000	1,146	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			291.00000	335	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,564.00000	1,461	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			241.00000	277	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,863.00000	1,753	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			388.00000	445	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,161.00000	1,071	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			399.00000	459	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,122.00000	1,034	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,233.00000	1,371	28.94	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			156.00000	147	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			816.00000	928	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			389.00000	354	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,018.00000	1,146	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			241.00000	222	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,311.00000	1,451	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			134.00000	127	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,311.00000	1,451	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			134.00000	127	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,351.00000	1,492	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			124.00000	118	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,272.00000	1,411	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			145.00000	137	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.35	Call			1,121.00000	1,254	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			194.00000	180	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,158.00000	1,293	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			181.00000	169	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,050.00000	1,180	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			223.00000	206	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,473.00000	1,618	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			96.00000	94	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,195.00000	1,331	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			168.00000	157	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,391.00000	1,533	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			114.00000	109	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,833.00000	1,981	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			56.00000	57	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,736.00000	1,884	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			59.00000	60	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,644.00000	1,792	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			67.00000	67	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,558.00000	1,704	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			81.00000	80	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,158.00000	1,293	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			181.00000	169	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,785.00000	1,933	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			58.00000	58	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,688.00000	1,836	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			61.00000	62	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,601.00000	1,748	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			74.00000	73	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,515.00000	1,661	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			88.00000	86	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,432.00000	1,575	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			105.00000	101	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,351.00000	1,492	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			124.00000	118	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,558.00000	1,704	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			81.00000	80	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,085.00000	1,217	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			208.00000	193	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,272.00000	1,411	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			145.00000	137	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			987.00000	1,112	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			259.00000	238	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			926.00000	1,048	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			299.00000	274	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			987.00000	1,112	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Put		259.00000	238	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		926.00000	1,048	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		299.00000	274	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		870.00000	987	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		342.00000	312	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		956.00000	1,080	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		279.00000	256	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,688.00000	1,836	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		61.00000	62	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,515.00000	1,661	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		88.00000	86	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		1,121.00000	1,254	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		194.00000	180	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		956.00000	1,080	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		279.00000	256	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		842.00000	957	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		365.00000	333	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		436.00000	501	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		1,009.00000	927	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		376.00000	433	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		1,199.00000	1,108	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		741.00000	846	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		464.00000	422	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		842.00000	957	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		365.00000	333	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call		477.00000	548	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put		900.00000	824	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		335.00000	385	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,358.00000	1,261	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		523.00000	600	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		796.00000	726	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		1,881.00000	2,029	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		54.00000	55	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call		227.00000	261	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put		1,950.00000	1,837	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call		164.00000	188	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put		2,486.00000	2,364	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call		117.00000	135	42.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put		3,040.00000	2,911	42.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call		78.00000	90	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put		3,600.00000	3,466	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		816.00000	928	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		389.00000	354	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call		276.00000	317	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put		1,648.00000	1,543	37.05	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 16/03/2009 Currency Future	15.25	Call			198.00000	227	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,170.00000	2,053	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			142.00000	164	41.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,715.00000	2,590	41.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			102.00000	118	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,275.00000	3,144	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			155.00000	178	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,578.00000	2,454	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			98.00000	114	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,321.00000	3,190	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			52.00000	61	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,075.00000	3,937	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			26.00000	31	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,849.00000	4,707	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,978.00000	2,126	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			51.00000	52	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			187.00000	215	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,260.00000	2,141	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			120.00000	139	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,993.00000	2,865	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			69.00000	80	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,742.00000	3,606	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			35.00000	42	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,508.00000	4,368	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,368.00000	2,516	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			41.00000	42	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			234.00000	269	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,907.00000	1,795	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			151.00000	173	40.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,623.00000	2,499	40.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			95.00000	110	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,367.00000	3,235	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			50.00000	58	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,122.00000	3,984	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,709.00000	2,857	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			31.00000	32	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,930.00000	2,078	31.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			53.00000	54	31.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			283.00000	326	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,606.00000	1,502	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			182.00000	209	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,305.00000	2,185	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			66.00000	77	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,789.00000	3,653	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,149.00000	3,296	40.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.15	Put			21.00000	22	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,392.00000	3,540	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			15.00000	16	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,611.00000	2,759	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			34.00000	35	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			268.00000	309	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,691.00000	1,585	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			173.00000	198	40.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,395.00000	2,274	40.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			111.00000	128	42.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,134.00000	3,004	42.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,489.00000	3,637	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			12.00000	13	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,709.00000	2,857	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			31.00000	32	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			283.00000	326	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,606.00000	1,502	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,441.00000	3,588	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			14.00000	14	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,660.00000	2,808	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			33.00000	34	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			177.00000	204	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,350.00000	2,230	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			114.00000	132	42.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,087.00000	2,957	42.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,587.00000	3,735	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			10.00000	11	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,806.00000	2,954	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			29.00000	30	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,027.00000	2,175	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			50.00000	51	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			299.00000	344	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,522.00000	1,420	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			192.00000	221	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,215.00000	2,097	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			124.00000	143	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,946.00000	2,819	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,198.00000	3,345	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			20.00000	21	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,417.00000	2,565	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			40.00000	41	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			376.00000	433	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,199.00000	1,108	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,099.00000	3,247	39.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			22.00000	23	39.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.00	Call			2,319.00000	2,467	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			42.00000	43	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			355.00000	408	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,278.00000	1,184	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			146.00000	168	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,669.00000	2,544	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			91.00000	105	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,414.00000	3,281	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,001.00000	3,149	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			24.00000	25	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,222.00000	2,370	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			45.00000	46	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			335.00000	385	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,358.00000	1,261	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			215.00000	247	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,038.00000	1,923	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			138.00000	159	41.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,761.00000	2,635	41.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			84.00000	98	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,507.00000	3,374	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,295.00000	3,443	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			18.00000	19	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,515.00000	2,663	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			37.00000	38	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,085.00000	1,217	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			208.00000	193	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			254.00000	293	37.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,777.00000	1,668	37.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			105.00000	121	42.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,228.00000	3,097	42.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,953.00000	3,100	38.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			25.00000	26	38.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,173.00000	2,321	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			46.00000	47	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			326.00000	375	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,399.00000	1,301	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			209.00000	240	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,082.00000	1,966	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			134.00000	155	41.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,807.00000	2,681	41.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			81.00000	94	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,554.00000	3,420	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,855.00000	3,003	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			28.00000	29	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,076.00000	2,224	32.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.25	Put			48.00000	49	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			127.00000	147	41.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,900.00000	2,772	41.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			75.00000	87	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,647.00000	3,513	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,904.00000	3,051	38.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			26.00000	27	38.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,124.00000	2,272	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			47.00000	48	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			203.00000	234	39.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,126.00000	2,010	39.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			131.00000	151	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,854.00000	2,727	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,198.00000	3,345	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			20.00000	21	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,247.00000	3,394	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			20.00000	20	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,466.00000	2,614	35.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			39.00000	40	35.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			248.00000	285	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,820.00000	1,711	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			159.00000	183	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,532.00000	2,409	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,050.00000	3,198	39.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			23.00000	24	39.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,271.00000	2,419	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			43.00000	44	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			345.00000	397	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,318.00000	1,223	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			221.00000	254	38.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,994.00000	1,880	38.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			142.00000	164	41.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,715.00000	2,590	41.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			87.00000	101	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,460.00000	3,327	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			61.00000	71	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,884.00000	3,747	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,417.00000	2,565	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			40.00000	41	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			75.00000	87	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,647.00000	3,513	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			39.00000	46	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,411.00000	4,271	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			40.00000	47	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,363.00000	4,223	42.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.65	Call			2,660.00000	2,808	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			33.00000	34	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,881.00000	2,029	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			54.00000	55	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			717.00000	820	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			490.00000	446	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			177.00000	204	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,350.00000	2,230	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			63.00000	74	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,836.00000	3,700	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,757.00000	2,905	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			30.00000	31	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,978.00000	2,126	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			51.00000	52	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			187.00000	215	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,260.00000	2,141	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			120.00000	139	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,993.00000	2,865	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,784.00000	3,931	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			7.00000	7	40.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,001.00000	3,149	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			24.00000	25	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,473.00000	1,618	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			96.00000	94	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			138.00000	159	41.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,761.00000	2,635	41.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.67250		13.51520		30.24	0.00	0	2,631.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,005.00000	1,098	30.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			990.00000	925	30.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			932.00000	1,019	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,117.00000	1,046	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			950.00000	1,038	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,084.00000	1,015	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			950.00000	1,038	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,084.00000	1,015	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			898.00000	982	30.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,183.00000	1,109	30.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			862.00000	942	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,246.00000	1,170	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			968.00000	1,058	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,052.00000	985	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			932.00000	1,019	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,117.00000	1,046	30.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,084.00000	1,180	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			869.00000	807	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.95	Call			1,242.00000	1,349	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			676.00000	627	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			986.00000	1,078	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,021.00000	955	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			842.00000	921	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,276.00000	1,199	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			822.00000	900	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,307.00000	1,228	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			784.00000	860	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,368.00000	1,287	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			598.00000	661	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,732.00000	1,639	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			583.00000	645	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,767.00000	1,673	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			694.00000	764	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,529.00000	1,442	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			765.00000	840	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,400.00000	1,317	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			882.00000	964	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,217.00000	1,141	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			968.00000	1,058	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,052.00000	985	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			986.00000	1,078	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,021.00000	955	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,024.00000	1,118	29.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			959.00000	895	29.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,084.00000	1,180	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			869.00000	807	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,064.00000	1,159	29.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			899.00000	837	29.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,044.00000	1,138	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			929.00000	866	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			898.00000	982	30.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,183.00000	1,109	30.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,044.00000	1,138	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			929.00000	866	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,144.00000	1,245	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			779.00000	722	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,105.00000	1,201	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			840.00000	778	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			784.00000	860	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,368.00000	1,287	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			644.00000	711	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,629.00000	1,539	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			526.00000	584	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.90	Put			1,911.00000	1,812	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			449.00000	501	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,134.00000	2,029	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			711.00000	783	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,496.00000	1,410	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			747.00000	820	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,432.00000	1,348	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,270.00000	1,379	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			655.00000	606	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,165.00000	1,268	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			750.00000	695	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,357.00000	1,470	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			592.00000	547	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,642.00000	1,765	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			427.00000	392	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,609.00000	1,730	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			444.00000	408	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,676.00000	1,800	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			411.00000	377	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,609.00000	1,730	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			444.00000	408	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,480.00000	1,597	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			515.00000	474	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,511.00000	1,630	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			496.00000	457	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,418.00000	1,532	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			552.00000	510	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,815.00000	1,943	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			350.00000	321	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,544.00000	1,663	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			478.00000	440	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,710.00000	1,835	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			395.00000	363	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,780.00000	1,907	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			365.00000	334	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,745.00000	1,871	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			380.00000	348	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,074.00000	2,209	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			259.00000	236	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,999.00000	2,131	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			283.00000	259	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,924.00000	2,055	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			309.00000	282	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,851.00000	1,980	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			336.00000	307	28.75	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 12/06/2009 Currency Future	12.40	Call			1,576.00000	1,696	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			461.00000	424	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,036.00000	2,170	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			271.00000	247	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,961.00000	2,093	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			296.00000	270	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,888.00000	2,017	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			322.00000	295	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,480.00000	1,597	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			515.00000	474	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,780.00000	1,907	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			365.00000	334	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,448.00000	1,564	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			533.00000	492	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,387.00000	1,501	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			572.00000	528	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,815.00000	1,943	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			350.00000	321	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,745.00000	1,871	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			380.00000	348	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,299.00000	1,408	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			633.00000	586	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,113.00000	2,248	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			248.00000	226	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,961.00000	2,093	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			296.00000	270	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,418.00000	1,532	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			552.00000	510	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,186.00000	1,291	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			721.00000	669	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,299.00000	1,408	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			633.00000	586	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,448.00000	1,564	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			533.00000	492	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,328.00000	1,439	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			612.00000	566	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,642.00000	1,765	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			427.00000	392	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,576.00000	1,696	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			461.00000	424	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,328.00000	1,439	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			612.00000	566	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,270.00000	1,379	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			655.00000	606	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,214.00000	1,320	28.75	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 12/06/2009 Currency Future	13.00	Put			699.00000	647	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,186.00000	1,291	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			721.00000	669	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			915.00000	1,000	30.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,150.00000	1,077	30.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,125.00000	1,222	29.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			809.00000	750	29.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			862.00000	942	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,246.00000	1,170	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			729.00000	801	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,464.00000	1,379	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			661.00000	729	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,595.00000	1,506	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			628.00000	694	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,663.00000	1,572	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			568.00000	629	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,803.00000	1,707	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			540.00000	599	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,874.00000	1,776	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			512.00000	570	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,947.00000	1,847	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			486.00000	541	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,021.00000	1,919	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			677.00000	746	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,562.00000	1,474	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			613.00000	678	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,698.00000	1,605	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			711.00000	783	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,496.00000	1,410	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			677.00000	746	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,562.00000	1,474	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			613.00000	678	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,698.00000	1,605	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			554.00000	614	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,838.00000	1,741	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			499.00000	555	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,984.00000	1,883	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			474.00000	528	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,058.00000	1,955	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			426.00000	476	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,211.00000	2,104	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			404.00000	452	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,288.00000	2,179	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			382.00000	429	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,367.00000	2,256	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Call			362.00000	407	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,447.00000	2,334	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			554.00000	614	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,838.00000	1,741	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			526.00000	584	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,911.00000	1,812	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			426.00000	476	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,211.00000	2,104	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			803.00000	880	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,337.00000	1,257	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,165.00000	1,268	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			750.00000	695	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			803.00000	880	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,337.00000	1,257	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			765.00000	840	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,400.00000	1,317	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,144.00000	1,245	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			779.00000	722	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			747.00000	820	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,432.00000	1,348	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.90040		13.73830		29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,289.00000	1,386	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,300.00000	1,235	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,307.00000	1,406	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,269.00000	1,205	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,218.00000	1,310	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,430.00000	1,359	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,235.00000	1,328	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,397.00000	1,328	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,253.00000	1,347	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,364.00000	1,297	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,235.00000	1,328	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,397.00000	1,328	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,201.00000	1,291	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,463.00000	1,391	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,168.00000	1,256	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,530.00000	1,456	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,270.00000	1,366	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,332.00000	1,266	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,385.00000	1,488	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,147.00000	1,088	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,570.00000	1,674	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			932.00000	874	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,128.00000	1,214	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,589.00000	1,513	30.34	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	14.85	Call			892.00000	966	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,003.00000	1,915	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,270.00000	1,366	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,332.00000	1,266	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,168.00000	1,256	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,530.00000	1,456	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,088.00000	1,172	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,650.00000	1,572	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,050.00000	1,132	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,712.00000	1,632	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,013.00000	1,094	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,775.00000	1,693	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			977.00000	1,056	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,839.00000	1,755	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,345.00000	1,447	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,207.00000	1,146	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,088.00000	1,172	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,650.00000	1,572	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,050.00000	1,132	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,712.00000	1,632	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,517.00000	1,619	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			979.00000	919	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,465.00000	1,566	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,027.00000	965	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,426.00000	1,526	28.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,088.00000	1,026	28.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,795.00000	1,908	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			757.00000	707	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,737.00000	1,848	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			799.00000	747	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,680.00000	1,789	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			842.00000	788	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,624.00000	1,731	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			886.00000	830	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,465.00000	1,566	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,027.00000	965	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,345.00000	1,447	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,207.00000	1,146	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,405.00000	1,507	29.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,117.00000	1,057	29.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,365.00000	1,467	29.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,177.00000	1,117	29.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,326.00000	1,426	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,238.00000	1,176	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,184.00000	1,273	30.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.05	Put			1,496.00000	1,423	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,148.00000	1,235	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,560.00000	1,484	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,108.00000	1,193	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,620.00000	1,543	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,426.00000	1,526	28.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,088.00000	1,026	28.96	0.00	0	0.00
ALBI On 05/02/2009 Index Future				293.89900	294.38700		0.00	0.00	0	605.00
ALBI On 07/05/2009 Index Future				301.96000	302.46100		0.00	0.00	0	1.00
ALBI On 06/08/2009 Index Future				308.72100	309.13900		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future				124.36700	124.30300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future				127.76700	127.70000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				130.90000	130.82900		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi				295.75400	296.17150		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi				303.83900	304.26550		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				311.28900	311.72050		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future				335.66100	336.41600		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future				345.51800	346.29300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				9.23900	9.23000		34.41	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.51700	8.56400		34.41	0.00	0	0.00
J186 On 21/12/2026 jSwap				7.70500	7.73100		34.41	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.31600	8.35400		34.41	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.49600	8.55200		34.41	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.31700	8.36000		34.41	0.00	0	0.00
J207 On 15/01/2020 jSwap				8.23900	8.27300		34.41	0.00	0	0.00
JBAR On 21/12/2005 jBar				11.22100	11.23800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra				11.09700	10.93100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra				8.96300	8.93500		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 06/08/2009 jFra			7.57400		7.56100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.20700		7.19700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.10700		8.09700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.68600		7.68100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.54200		7.54300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.11800		8.14500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.95100		7.98500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.90700		7.94700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.16600		8.20600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.05500		8.09300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.01200		8.04800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50100		11.50100		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.36000		11.36400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.29300		11.30200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.34200		11.34700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.10600		11.11200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.79300		10.79900		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			283.99000		284.77000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			291.75300		292.55300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			298.90700		299.72000		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.98500		7.10000		3.00	0.00	0	7,458.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,310.00000	4,486	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			6.13300		6.27200		2.80	263,677,463.75	2,375	5,630.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,801.00000	3,981	2.85	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			6.00000	5	2.85	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.93600		5.11000		2.07	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,818.00000	5,003	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			7.00000	5	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,066.00000	5,251	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	4	2.10	0.00	0	0.00
R153 On 05/11/2009 Bond Future			3.16500		3.39500		1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,566.00000	2,755	1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			12.00000	8	1.35	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.51800		7.51600		12.40	0.00	0	16,403.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,519.00000	4,489	12.60	0.00	0	1,350.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	8.25	Put			143.00000	125	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,266.00000	7,250	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			17.00000	13	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,064.00000	14,052	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			10,037.00000	10,025	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1.00000	1	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,399.00000	11,387	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.36700		7.36500		12.40	0.00	0	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,184.00000	3,162	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,870.00000	3,859	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,506.00000	1,488	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,776.00000	6,771	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,937.00000	9,917	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			677.00000	668	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.28600		7.28500		12.35	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,009.00000	11,996	12.95	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,321.00000	1,314	12.95	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.23900		7.23800		12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			6,437.00000	6,424	12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,995.00000	4,987	12.30	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.97600		7.93500		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,477.00000	13,020	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			28.00000	26	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.89200		7.85000		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			7,638.00000	7,344	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,979.00000	6,152	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,676.00000	1,567	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,209.00000	18,568	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,294.00000	13,905	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,363.00000	2,442	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.84700		7.80400		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,085.00000	16,716	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,734.00000	4,843	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.81800		7.77400		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			10,547.00000	10,282	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,643.00000	13,865	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,113.00000	18,751	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,524.00000	6,649	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.21400		11.21300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			396.00000	381	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
R196 On 05/02/2009 Bond Future	10.75	Put			420.00000	405	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.76300		11.85500		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			17.00000	20	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			270.00000	246	0.43	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.59000		7.57700		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,696.00000	7,633	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			7.39800		7.38600		11.89	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,700.00000	8,643	12.13	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			373.00000	372	12.13	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.27700		7.26400		12.31	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,531.00000	9,476	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			952.00000	955	12.56	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.18000		7.16600		11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			5,257.00000	5,214	11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,803.00000	3,821	11.62	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.81900		7.76700		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,829.00000	8,502	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			7.68600		7.63200		16.72	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			9,067.00000	8,780	17.06	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			966.00000	1,016	17.06	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.60700		7.55100		16.98	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			11,489.00000	11,209	17.33	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,701.00000	1,763	17.33	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.55300		7.49600		17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			6,375.00000	6,184	17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,351.00000	6,502	17.04	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.82100		7.77900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			9,478.00000	9,190	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			7.70200		7.65900		18.26	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,733.00000	9,482	18.63	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,098.00000	1,139	18.63	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.63400		7.59000		19.39	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			12,366.00000	12,123	19.79	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,936.00000	1,988	19.79	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.58600		7.54100		18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			6,924.00000	6,756	18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,196.00000	7,326	18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 05/02/2009 Bond Future			7.62700		7.61400		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,343.00000	6,291	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			7.41600		7.40300		10.50	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,441.00000	6,391	10.71	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			435.00000	436	10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.27800		7.26500		10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,889.00000	7,843	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			773.00000	776	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.16400		7.15000		9.90	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,296.00000	4,261	9.99	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,050.00000	3,065	9.99	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.99300		7.96200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,442.00000	8,226	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			7.89300		7.86000		20.29	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,972.00000	8,779	20.86	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,475.00000	1,510	20.86	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.83700		7.80400		21.61	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,729.00000	11,546	22.22	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,433.00000	2,476	22.22	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.79900		7.76500		21.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			6,478.00000	6,351	20.89	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,299.00000	8,403	20.89	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.14800		8.12600		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,281.00000	4,125	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			8.05100		8.02800		22.38	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,227.00000	7,096	22.83	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,302.00000	2,333	22.83	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.00500		7.97800		23.05	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,243.00000	11,091	23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,851.00000	2,887	23.70	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.02600		7.99400		23.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			6,768.00000	6,644	23.27	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,481.00000	8,578	23.27	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.66800		7.60700		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,268.00000	11,662	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			7.59800		7.53600		32.04	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			14,360.00000	13,820	33.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 07/05/2009 Bond Future	9.00	Put			1,397.00000	1,480	33.46	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.55800		7.49500		33.50	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			15,218.00000	14,726	34.71	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,835.00000	3,979	34.71	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.53000		7.46600		34.41	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			9,528.00000	9,171	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,774.00000	12,066	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			8,432.00000	8,101	34.13	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,395.00000	13,713	34.13	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			291.97300		292.39200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			299.95500		300.38300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			307.30900		307.74200		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.73890		6.64580		26.23	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			303.00000	311	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			307.00000	222	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			284.00000	291	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			339.00000	252	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			236.00000	237	28.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			440.00000	348	28.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			251.00000	253	27.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			405.00000	315	27.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			267.00000	272	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			371.00000	283	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			209.00000	208	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			514.00000	419	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			222.00000	222	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			476.00000	383	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			209.00000	208	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			514.00000	419	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			251.00000	253	27.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			405.00000	315	27.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			323.00000	334	25.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			277.00000	195	25.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			303.00000	311	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			307.00000	222	26.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			284.00000	291	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			339.00000	252	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			197.00000	195	29.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			552.00000	456	29.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			186.00000	183	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			591.00000	494	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			323.00000	334	25.76	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 16/03/2009 Currency Future	6.60	Put			277.00000	195	25.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			366.00000	386	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			221.00000	147	24.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			222.00000	222	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			476.00000	383	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			64.00000	55	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,068.00000	966	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			48.00000	39	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,202.00000	1,100	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			85.00000	76	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			940.00000	837	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			122.00000	114	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			777.00000	675	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			158.00000	152	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			662.00000	563	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			172.00000	167	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			626.00000	528	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			390.00000	415	24.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			194.00000	126	24.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			445.00000	481	24.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			149.00000	92	24.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			508.00000	554	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			112.00000	65	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			344.00000	358	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			248.00000	170	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			476.00000	517	23.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			130.00000	78	23.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			344.00000	358	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			248.00000	170	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			417.00000	447	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			171.00000	108	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			390.00000	415	24.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			194.00000	126	24.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			186.00000	183	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			591.00000	494	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			544.00000	594	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			98.00000	55	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			417.00000	447	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			171.00000	108	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			158.00000	152	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			662.00000	563	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			145.00000	139	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			700.00000	600	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			122.00000	114	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			777.00000	675	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Call			102.00000	94	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			857.00000	755	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			133.00000	126	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			738.00000	637	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			112.00000	104	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			816.00000	715	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			620.00000	678	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			74.00000	39	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			544.00000	594	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			98.00000	55	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			785.00000	856	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			39.00000	17	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			701.00000	765	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			55.00000	26	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			742.00000	810	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			47.00000	21	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			660.00000	721	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			64.00000	32	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			581.00000	635	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			86.00000	46	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			581.00000	635	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			86.00000	46	23.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			145.00000	139	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			700.00000	600	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			102.00000	94	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			857.00000	755	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			94.00000	85	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			898.00000	796	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			78.00000	68	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			982.00000	880	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			71.00000	61	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,025.00000	923	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			58.00000	49	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,112.00000	1,010	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			39.00000	31	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,293.00000	1,192	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			39.00000	31	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,293.00000	1,192	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			32.00000	24	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,386.00000	1,286	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			26.00000	19	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,480.00000	1,380	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			21.00000	15	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,575.00000	1,476	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			53.00000	44	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,157.00000	1,055	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		43.00000	35	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,247.00000	1,146	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		35.00000	28	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,339.00000	1,239	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		29.00000	22	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,433.00000	1,333	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		172.00000	167	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		626.00000	528	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.83740	6.74100		26.29	1,025,610.00	150	920.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		475.00000	486	26.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		484.00000	398	26.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		408.00000	413	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		617.00000	526	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		408.00000	413	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		617.00000	526	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		423.00000	430	27.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		582.00000	493	27.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		440.00000	448	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		549.00000	461	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		440.00000	448	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		549.00000	461	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		379.00000	382	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		688.00000	595	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		393.00000	397	27.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		652.00000	560	27.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		423.00000	430	27.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		582.00000	493	27.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		457.00000	466	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		516.00000	429	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		494.00000	505	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		453.00000	367	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		457.00000	466	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		516.00000	429	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		365.00000	368	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		724.00000	630	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		353.00000	354	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		762.00000	667	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		379.00000	382	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		688.00000	595	28.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		494.00000	505	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		453.00000	367	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		533.00000	547	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		392.00000	309	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		353.00000	354	28.67	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	7.15	Put			762.00000	667	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			180.00000	172	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,239.00000	1,135	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			161.00000	153	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,320.00000	1,215	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			223.00000	217	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,082.00000	980	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			275.00000	271	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			934.00000	834	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			320.00000	319	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			829.00000	731	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			336.00000	336	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			795.00000	699	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			553.00000	570	24.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			362.00000	282	24.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			597.00000	621	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			306.00000	234	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			622.00000	650	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			281.00000	212	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			514.00000	525	25.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			423.00000	337	25.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			622.00000	650	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			281.00000	212	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			514.00000	525	25.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			423.00000	337	25.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			575.00000	595	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			334.00000	257	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			678.00000	713	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			237.00000	176	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			336.00000	336	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			795.00000	699	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			304.00000	302	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			863.00000	765	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			275.00000	271	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			934.00000	834	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			248.00000	243	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,007.00000	906	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			289.00000	286	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			898.00000	799	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			261.00000	257	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			970.00000	869	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			743.00000	783	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			202.00000	146	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			884.00000	935	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			143.00000	98	23.84	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	6.10	Call			812.00000	857	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			171.00000	120	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			743.00000	783	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			202.00000	146	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			678.00000	713	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			237.00000	176	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			847.00000	896	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			156.00000	108	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			777.00000	820	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			186.00000	133	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			710.00000	748	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			219.00000	160	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			647.00000	679	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			256.00000	192	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			777.00000	820	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			186.00000	133	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			235.00000	230	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,044.00000	942	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			212.00000	205	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,121.00000	1,018	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			304.00000	302	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			863.00000	765	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			201.00000	194	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,160.00000	1,056	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			201.00000	194	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,160.00000	1,056	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			180.00000	172	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,239.00000	1,135	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			161.00000	153	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,320.00000	1,215	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			144.00000	135	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,403.00000	1,298	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			129.00000	120	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,488.00000	1,382	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			115.00000	106	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,574.00000	1,468	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			102.00000	93	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,661.00000	1,556	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			115.00000	106	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,574.00000	1,468	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			235.00000	230	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,044.00000	942	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			597.00000	621	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			306.00000	234	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			553.00000	570	24.82	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	6.55	Put		362.00000	282	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.92830	6.82890		26.55	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		614.00000	623	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		635.00000	545	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		548.00000	552	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		769.00000	673	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		564.00000	569	27.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		735.00000	640	27.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		580.00000	586	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		701.00000	608	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		580.00000	586	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		701.00000	608	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		548.00000	552	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		769.00000	673	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		518.00000	520	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		840.00000	742	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		533.00000	536	27.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		804.00000	707	27.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		533.00000	536	27.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		804.00000	707	27.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		652.00000	660	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		573.00000	482	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		597.00000	604	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		668.00000	576	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		750.00000	766	24.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		421.00000	337	24.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		710.00000	720	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		481.00000	391	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		671.00000	679	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		543.00000	451	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		633.00000	641	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		604.00000	513	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		505.00000	506	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		876.00000	777	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		474.00000	473	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		945.00000	845	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		771.00000	791	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		393.00000	312	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		729.00000	742	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		451.00000	364	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		692.00000	698	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		513.00000	420	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		518.00000	520	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		840.00000	742	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		491.00000	491	28.30	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	7.25	Put		912.00000	813	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		829.00000	853	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		350.00000	275	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		771.00000	791	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		393.00000	312	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		692.00000	698	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		513.00000	420	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		633.00000	641	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		604.00000	513	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		474.00000	473	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		945.00000	845	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		440.00000	437	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,011.00000	909	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		671.00000	679	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		543.00000	451	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		597.00000	604	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		668.00000	576	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		505.00000	506	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		876.00000	777	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		440.00000	437	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,011.00000	909	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		408.00000	404	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,080.00000	976	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		457.00000	455	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		978.00000	877	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		424.00000	421	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,045.00000	942	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		393.00000	388	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,114.00000	1,010	28.30	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>12,297,020,827.45</b>	<b>42,294</b>	<b>421,995.00</b>
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<b>Grand Total:</b>							<b>12,297,020,827.45</b>	<b>42,294</b>	<b>421,995.00</b>
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