

Daily MTM Report

Daily summary for 27/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR3 On 23/04/2009 Bond			18.14200		18.19600			0.00	0	0.00
R153 On 31/08/2010 Bond			6.88500		7.02000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.54000		7.58500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.08500		8.11000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.20200		11.20600			0.00	0	0.00
R201 On 21/12/2014 Bond			7.67000		7.66500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.00000		7.97500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.00500		7.97000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.71500		7.72000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.10500		8.10000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.21800		8.23800			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				7.77500	7.81000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.17540		10.22010		30.62	17,267,653.80	1,697	174,442.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			484.00000	443	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			464.00000	468	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			0.00000	51	36.52	15,249,000.00	299	299.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			0.00000	2,175	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			649.00000	603	29.04	180,297,000.00	299	299.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			279.00000	278	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			394.00000	357	32.32	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			624.00000	632	32.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			465.00000	424	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			495.00000	499	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			446.00000	406	31.46	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			526.00000	531	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			379.00000	342	32.61	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			659.00000	667	32.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			277.00000	247	35.02	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			957.00000	972	35.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			707.00000	661	28.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			237.00000	235	28.72	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			239.00000	212	36.22	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,119.00000	1,137	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			505.00000	463	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			435.00000	437	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			350.00000	315	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			730.00000	740	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			428.00000	389	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			558.00000	563	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			505.00000	463	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			435.00000	437	30.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			257.00000	229	35.62	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,037.00000	1,054	35.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			621.00000	576	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			301.00000	300	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			649.00000	603	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			279.00000	278	29.04	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	9.60	Call			802.00000	755	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			182.00000	179	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			870.00000	823	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			150.00000	147	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			836.00000	788	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			165.00000	163	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			802.00000	755	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			182.00000	179	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			769.00000	722	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			199.00000	197	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			571.00000	526	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			351.00000	351	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			548.00000	504	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			378.00000	378	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			411.00000	372	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			591.00000	597	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			428.00000	389	31.74	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			558.00000	563	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			411.00000	372	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			591.00000	597	32.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			350.00000	315	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			730.00000	740	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			364.00000	328	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			694.00000	703	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			323.00000	290	33.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			803.00000	815	33.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			548.00000	504	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			378.00000	378	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			288.00000	257	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			918.00000	932	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			267.00000	238	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			997.00000	1,013	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			336.00000	302	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			766.00000	777	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			311.00000	279	34.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			841.00000	853	34.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			484.00000	443	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			464.00000	468	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			446.00000	406	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			526.00000	531	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			177.00000	154	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,356.00000	1,379	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			167.00000	146	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,397.00000	1,420	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			141.00000	122	36.52	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 16/03/2009 Currency Future	11.60	Put			1,521.00000	1,547	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,322.00000	2,277	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			2.00000	2	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,023.00000	975	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			102.00000	99	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			738.00000	691	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			218.00000	216	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			944.00000	896	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			124.00000	121	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,104.00000	1,056	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			84.00000	81	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,500.00000	1,453	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			30.00000	28	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,454.00000	1,407	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			34.00000	32	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,640.00000	1,594	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			20.00000	18	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,640.00000	1,594	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			20.00000	18	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,688.00000	1,641	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			18.00000	16	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,832.00000	1,785	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			12.00000	10	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,783.00000	1,737	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			13.00000	12	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,736.00000	1,689	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			15.00000	14	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,929.00000	1,883	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			8.00000	7	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,688.00000	1,641	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			18.00000	16	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,174.00000	2,128	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			4.00000	3	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,075.00000	2,030	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			5.00000	4	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,977.00000	1,932	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			7.00000	6	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,880.00000	1,834	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			10.00000	9	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,593.00000	1,547	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			23.00000	21	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,409.00000	1,361	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			39.00000	36	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,880.00000	1,834	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			10.00000	9	27.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,783.00000	1,737	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			13.00000	12	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,409.00000	1,361	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			39.00000	36	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,319.00000	1,271	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			49.00000	46	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,223.00000	2,178	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			3.00000	3	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,125.00000	2,079	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	4	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,026.00000	1,981	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			6.00000	5	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,547.00000	1,500	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			27.00000	24	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,125.00000	2,079	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			4.00000	4	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,026.00000	1,981	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			6.00000	5	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,547.00000	1,500	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			27.00000	24	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,454.00000	1,407	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			34.00000	32	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,364.00000	1,316	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			44.00000	41	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,174.00000	2,128	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			4.00000	3	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,075.00000	2,030	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			5.00000	4	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,593.00000	1,547	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			23.00000	21	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,929.00000	1,883	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			8.00000	7	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,275.00000	1,227	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			55.00000	52	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,188.00000	1,140	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			68.00000	65	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,104.00000	1,056	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			84.00000	81	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,188.00000	1,140	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			68.00000	65	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			944.00000	896	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			124.00000	121	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			738.00000	691	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			218.00000	216	28.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,364.00000	1,316	27.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.90	Put			44.00000	41	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,023.00000	975	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			102.00000	99	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			678.00000	631	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			258.00000	256	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			678.00000	631	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			258.00000	256	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			621.00000	576	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			301.00000	300	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			526.00000	483	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			406.00000	407	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			983.00000	935	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			113.00000	109	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			906.00000	858	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			136.00000	133	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			595.00000	550	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			325.00000	324	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			364.00000	328	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			694.00000	703	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			336.00000	302	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			766.00000	777	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			248.00000	220	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,078.00000	1,095	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			230.00000	205	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,160.00000	1,179	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			299.00000	268	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			879.00000	892	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			277.00000	247	35.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			957.00000	972	35.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			299.00000	268	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			879.00000	892	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			219.00000	194	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,199.00000	1,218	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			197.00000	173	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,277.00000	1,298	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			197.00000	173	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,277.00000	1,298	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			158.00000	137	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,438.00000	1,462	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			126.00000	108	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,606.00000	1,633	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			112.00000	96	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,692.00000	1,720	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			100.00000	85	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,780.00000	1,809	36.52	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 16/03/2009 Currency Future	12.00	Call			89.00000	75	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,869.00000	1,899	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			248.00000	220	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,078.00000	1,095	35.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			230.00000	205	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,160.00000	1,179	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			207.00000	183	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,237.00000	1,258	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			186.00000	164	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,316.00000	1,338	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			150.00000	130	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,480.00000	1,504	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			134.00000	115	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,564.00000	1,590	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			119.00000	102	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,649.00000	1,677	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			106.00000	90	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,736.00000	1,765	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			112.00000	96	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,692.00000	1,720	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			526.00000	483	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			406.00000	407	30.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			239.00000	212	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,119.00000	1,137	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			288.00000	257	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			918.00000	932	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			595.00000	550	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			325.00000	324	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			836.00000	788	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			165.00000	163	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,063.00000	1,015	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			93.00000	90	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			906.00000	858	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			136.00000	133	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,146.00000	1,098	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			76.00000	72	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			983.00000	935	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			113.00000	109	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			769.00000	722	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			199.00000	197	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.36980		10.41440		29.96	1,244,376.00	120	5,714.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			784.00000	746	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			770.00000	776	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			695.00000	658	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			931.00000	939	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.45	Call			766.00000	727	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			801.00000	807	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			695.00000	658	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			931.00000	939	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			824.00000	785	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			710.00000	715	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			729.00000	692	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			865.00000	872	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			804.00000	765	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			740.00000	745	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			905.00000	863	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			591.00000	593	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			950.00000	908	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			536.00000	538	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,079.00000	1,035	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			414.00000	415	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,110.00000	1,065	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			395.00000	396	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,048.00000	1,005	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			434.00000	435	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,023.00000	979	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			458.00000	459	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			928.00000	885	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			563.00000	565	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			928.00000	885	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			563.00000	565	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			885.00000	843	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			620.00000	623	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			865.00000	823	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			650.00000	653	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			804.00000	765	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			740.00000	745	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			712.00000	675	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			897.00000	905	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			712.00000	675	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			897.00000	905	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			747.00000	709	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			833.00000	839	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			729.00000	692	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			865.00000	872	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			647.00000	612	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,033.00000	1,042	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			679.00000	643	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			964.00000	973	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			609.00000	575	31.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,095.00000	1,105	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			844.00000	804	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			680.00000	684	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			556.00000	523	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,191.00000	1,203	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			522.00000	490	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,258.00000	1,271	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			628.00000	594	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,064.00000	1,074	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			647.00000	612	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,033.00000	1,042	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			591.00000	557	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,127.00000	1,138	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			784.00000	746	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			770.00000	776	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			460.00000	430	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,396.00000	1,410	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			378.00000	351	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,614.00000	1,631	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			366.00000	339	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,651.00000	1,670	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			331.00000	306	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,766.00000	1,786	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			506.00000	475	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,292.00000	1,305	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			628.00000	594	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,064.00000	1,074	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			974.00000	931	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			509.00000	511	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,240.00000	1,194	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			325.00000	324	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			998.00000	955	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			484.00000	485	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,174.00000	1,129	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			359.00000	359	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,048.00000	1,005	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			434.00000	435	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,308.00000	1,262	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			293.00000	292	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,641.00000	1,594	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			176.00000	174	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,641.00000	1,594	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			176.00000	174	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,760.00000	1,713	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			146.00000	144	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,801.00000	1,754	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			137.00000	134	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,842.00000	1,795	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			128.00000	126	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,926.00000	1,879	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			112.00000	109	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,884.00000	1,837	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			120.00000	117	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,055.00000	2,008	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			90.00000	88	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,884.00000	1,837	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			120.00000	117	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,720.00000	1,673	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			156.00000	153	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,231.00000	2,184	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			67.00000	64	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,142.00000	2,095	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			78.00000	75	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,969.00000	1,922	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			104.00000	102	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,563.00000	1,516	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			199.00000	197	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,488.00000	1,441	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			223.00000	221	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,186.00000	2,140	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			72.00000	70	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,098.00000	2,051	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			84.00000	82	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,011.00000	1,964	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			97.00000	95	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,680.00000	1,633	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			166.00000	163	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,602.00000	1,555	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			187.00000	185	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,525.00000	1,479	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			211.00000	209	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,413.00000	2,366	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			48.00000	46	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,321.00000	2,275	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			57.00000	55	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,969.00000	1,922	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			104.00000	102	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,055.00000	2,008	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			90.00000	88	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,276.00000	2,229	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.20	Put			62.00000	59	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,098.00000	2,051	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			84.00000	82	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,680.00000	1,633	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			166.00000	163	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,926.00000	1,879	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			112.00000	109	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,842.00000	1,795	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			128.00000	126	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,760.00000	1,713	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			146.00000	144	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,525.00000	1,479	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			211.00000	209	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,451.00000	1,404	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			236.00000	234	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,378.00000	1,332	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			264.00000	262	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,451.00000	1,404	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			236.00000	234	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,110.00000	1,065	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			395.00000	396	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,174.00000	1,129	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			359.00000	359	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,378.00000	1,332	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			264.00000	262	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			905.00000	863	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			591.00000	593	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,308.00000	1,262	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			293.00000	292	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			998.00000	955	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			484.00000	485	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,206.00000	1,161	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			342.00000	341	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,141.00000	1,097	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			377.00000	377	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			885.00000	843	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			620.00000	623	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			663.00000	627	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			998.00000	1,007	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			522.00000	490	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,258.00000	1,271	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			490.00000	459	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,326.00000	1,340	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			824.00000	785	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			710.00000	715	29.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.00	Call			573.00000	540	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,159.00000	1,170	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			539.00000	507	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,224.00000	1,237	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			609.00000	575	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,095.00000	1,105	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			539.00000	507	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,224.00000	1,237	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			475.00000	445	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,361.00000	1,375	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			445.00000	416	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,431.00000	1,446	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			417.00000	389	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,503.00000	1,519	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			391.00000	364	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,576.00000	1,594	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			431.00000	402	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,467.00000	1,483	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			404.00000	376	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,540.00000	1,556	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			354.00000	328	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,689.00000	1,708	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			309.00000	285	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,844.00000	1,865	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			288.00000	265	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,924.00000	1,946	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			269.00000	247	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,005.00000	2,027	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			251.00000	230	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,086.00000	2,110	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			342.00000	317	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,728.00000	1,747	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			320.00000	295	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,805.00000	1,825	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			298.00000	275	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,884.00000	1,905	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			279.00000	256	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,964.00000	1,986	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			404.00000	376	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,540.00000	1,556	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			288.00000	265	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,924.00000	1,946	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			865.00000	823	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			650.00000	653	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			475.00000	445	31.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,361.00000	1,375	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			445.00000	416	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,431.00000	1,446	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			556.00000	523	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,191.00000	1,203	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			460.00000	430	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,396.00000	1,410	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			974.00000	931	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			509.00000	511	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,141.00000	1,097	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			377.00000	377	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,023.00000	979	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			458.00000	459	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,343.00000	1,297	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			278.00000	277	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,273.00000	1,228	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			309.00000	308	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,206.00000	1,161	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			342.00000	341	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.54760		10.59250		29.65	84,380.80	8	102.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,000.00000	969	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,008.00000	1,021	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			913.00000	883	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,170.00000	1,185	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,000.00000	969	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,008.00000	1,021	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			913.00000	883	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,170.00000	1,185	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			982.00000	951	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,039.00000	1,053	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,038.00000	1,006	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			945.00000	958	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			946.00000	916	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,104.00000	1,118	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,019.00000	987	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			976.00000	989	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,119.00000	1,085	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			827.00000	837	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,157.00000	1,122	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			765.00000	775	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,268.00000	1,232	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			626.00000	634	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,326.00000	1,289	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			583.00000	591	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,297.00000	1,260	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.90	Put			604.00000	613	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,240.00000	1,204	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			648.00000	657	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			754.00000	727	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,462.00000	1,480	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,355.00000	1,318	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			563.00000	571	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,297.00000	1,260	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			604.00000	613	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,198.00000	1,162	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			705.00000	715	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,078.00000	1,045	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			885.00000	897	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,478.00000	1,439	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			485.00000	492	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,416.00000	1,378	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			523.00000	530	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,355.00000	1,318	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			563.00000	571	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,119.00000	1,085	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			827.00000	837	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,078.00000	1,045	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			885.00000	897	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,509.00000	1,471	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			467.00000	473	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,446.00000	1,408	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			504.00000	511	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,385.00000	1,348	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			543.00000	550	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,219.00000	1,183	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			676.00000	685	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,177.00000	1,142	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			735.00000	744	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,138.00000	1,103	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			796.00000	806	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,098.00000	1,065	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			856.00000	867	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,542.00000	1,503	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			449.00000	455	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,416.00000	1,378	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			523.00000	530	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,157.00000	1,122	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			765.00000	775	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,198.00000	1,162	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			705.00000	715	28.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.70	Call			964.00000	933	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,071.00000	1,085	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			929.00000	899	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,137.00000	1,152	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			897.00000	867	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,204.00000	1,220	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			865.00000	836	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,273.00000	1,289	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,177.00000	1,142	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			735.00000	744	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,098.00000	1,065	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			856.00000	867	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,058.00000	1,025	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			915.00000	928	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			881.00000	852	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,238.00000	1,254	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			846.00000	817	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,303.00000	1,320	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			808.00000	780	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,366.00000	1,383	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			929.00000	899	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,137.00000	1,152	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,019.00000	987	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			976.00000	989	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			846.00000	817	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,303.00000	1,320	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			772.00000	745	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,429.00000	1,447	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.69210		10.73720		29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,181.00000	1,154	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,194.00000	1,212	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,095.00000	1,070	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,358.00000	1,378	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,163.00000	1,137	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,226.00000	1,245	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,216.00000	1,189	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,128.00000	1,147	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,163.00000	1,137	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,226.00000	1,245	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,129.00000	1,103	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,291.00000	1,311	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,198.00000	1,172	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,161.00000	1,180	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,289.00000	1,261	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,002.00000	1,019	28.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,348.00000	1,319	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			911.00000	927	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,455.00000	1,424	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			768.00000	781	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,477.00000	1,446	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			740.00000	754	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,433.00000	1,402	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			796.00000	810	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,433.00000	1,402	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			796.00000	810	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,328.00000	1,299	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			941.00000	957	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,270.00000	1,243	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,033.00000	1,050	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,252.00000	1,224	29.08	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,064.00000	1,082	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			764.00000	745	32.85	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,327.00000	2,353	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			642.00000	625	34.23	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,904.00000	2,933	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,523.00000	1,491	27.29	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			686.00000	699	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,233.00000	1,207	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,096.00000	1,115	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,048.00000	1,023	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,461.00000	1,481	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,063.00000	1,039	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,426.00000	1,447	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,003.00000	979	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,566.00000	1,587	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,033.00000	1,008	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,495.00000	1,516	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			764.00000	745	32.85	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,327.00000	2,353	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			921.00000	899	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,784.00000	1,807	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			948.00000	925	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,710.00000	1,733	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,308.00000	1,280	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			971.00000	988	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			827.00000	806	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,090.00000	2,114	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			745.00000	726	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,408.00000	2,434	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			674.00000	656	33.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,737.00000	2,764	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			612.00000	595	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,074.00000	3,103	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			849.00000	828	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,012.00000	2,036	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			691.00000	673	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,654.00000	2,681	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			626.00000	610	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,989.00000	3,018	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,437.00000	2,398	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			200.00000	206	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,986.00000	1,950	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			349.00000	358	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,621.00000	1,588	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			584.00000	596	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			805.00000	785	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,168.00000	2,193	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			597.00000	582	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,160.00000	3,189	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,518.00000	2,479	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			181.00000	187	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,055.00000	2,018	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			318.00000	326	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,673.00000	1,640	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			536.00000	548	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,390.00000	1,360	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			853.00000	868	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			975.00000	951	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,638.00000	1,659	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			709.00000	690	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,572.00000	2,598	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,202.00000	2,165	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			265.00000	273	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,791.00000	1,757	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			454.00000	465	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			872.00000	851	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,935.00000	1,959	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			558.00000	543	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,421.00000	3,451	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,127.00000	2,090	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			290.00000	298	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,730.00000	1,696	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			493.00000	504	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			727.00000	708	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,490.00000	2,516	33.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Call			626.00000	610	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,989.00000	3,018	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			546.00000	531	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,508.00000	3,539	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,279.00000	2,241	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			242.00000	249	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,855.00000	1,819	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			417.00000	427	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			896.00000	874	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,859.00000	1,882	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			657.00000	640	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,820.00000	2,848	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			571.00000	555	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,333.00000	3,363	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,358.00000	2,319	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			220.00000	227	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,919.00000	1,884	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			382.00000	392	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,571.00000	1,539	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			634.00000	647	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			784.00000	765	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,247.00000	2,272	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			674.00000	656	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,737.00000	2,764	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			584.00000	568	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,246.00000	3,276	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,241.00000	2,203	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			253.00000	261	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,823.00000	1,788	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			436.00000	446	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,500.00000	1,468	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			713.00000	726	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			884.00000	863	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,897.00000	1,920	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			755.00000	736	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,368.00000	2,393	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			649.00000	632	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,862.00000	2,890	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			564.00000	549	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,377.00000	3,407	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,684.00000	2,644	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			147.00000	152	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,202.00000	2,165	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			265.00000	273	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			872.00000	851	31.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,935.00000	1,959	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,769.00000	2,728	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			132.00000	136	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,855.00000	1,819	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			417.00000	427	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,812.00000	2,771	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			125.00000	129	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,318.00000	2,280	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			231.00000	238	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,887.00000	1,851	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			400.00000	409	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,547.00000	1,515	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			660.00000	673	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,079.00000	1,054	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,392.00000	1,412	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			909.00000	887	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,822.00000	1,845	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			774.00000	755	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,287.00000	2,313	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			666.00000	648	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,778.00000	2,806	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,942.00000	2,901	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			105.00000	108	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,986.00000	1,950	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			349.00000	358	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			805.00000	785	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,168.00000	2,193	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,899.00000	2,857	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			111.00000	115	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,397.00000	2,358	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			210.00000	216	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,953.00000	1,917	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			365.00000	375	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,596.00000	1,563	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			609.00000	621	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,112.00000	1,086	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,325.00000	1,344	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			934.00000	912	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,747.00000	1,770	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			795.00000	775	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,207.00000	2,233	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			604.00000	588	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,117.00000	3,146	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,120.00000	3,077	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			82.00000	85	25.59	0.00	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	8.30	Call			2,601.00000	2,561	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			164.00000	168	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,003.00000	979	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,566.00000	1,587	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,165.00000	3,122	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			77.00000	80	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,642.00000	2,602	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			155.00000	160	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,164.00000	2,127	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			277.00000	285	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,761.00000	1,726	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			473.00000	484	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,018.00000	994	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,531.00000	1,552	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			861.00000	839	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,973.00000	1,997	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,210.00000	3,167	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			73.00000	75	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,855.00000	2,814	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			118.00000	122	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,919.00000	1,884	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			382.00000	392	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,559.00000	2,519	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			172.00000	177	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,090.00000	2,053	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			303.00000	311	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,700.00000	1,666	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			513.00000	524	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,412.00000	1,381	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			824.00000	839	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			989.00000	965	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,602.00000	1,623	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			838.00000	817	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,051.00000	2,075	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			718.00000	699	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,531.00000	2,557	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			540.00000	525	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,552.00000	3,583	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,127.00000	2,090	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			290.00000	298	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			849.00000	828	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,012.00000	2,036	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			513.00000	499	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,676.00000	3,707	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			531.00000	516	35.65	0.00	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	13.80	Put			3,593.00000	3,624	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,164.00000	2,127	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			277.00000	285	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			861.00000	839	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,973.00000	1,997	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			736.00000	717	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,449.00000	2,475	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			552.00000	537	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,464.00000	3,495	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			496.00000	482	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,759.00000	3,790	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,727.00000	2,686	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			139.00000	144	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.34770		11.39630		30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,464.00000	1,437	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,468.00000	1,489	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,381.00000	1,354	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,634.00000	1,657	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,447.00000	1,420	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,501.00000	1,522	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,430.00000	1,403	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,534.00000	1,555	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,349.00000	1,323	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,703.00000	1,726	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,413.00000	1,387	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,567.00000	1,589	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,397.00000	1,370	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,600.00000	1,623	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,518.00000	1,490	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,371.00000	1,392	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,608.00000	1,578	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,211.00000	1,231	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,646.00000	1,616	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,149.00000	1,168	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,627.00000	1,597	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,180.00000	1,199	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,589.00000	1,560	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,243.00000	1,263	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,554.00000	1,525	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,307.00000	1,327	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,500.00000	1,472	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,403.00000	1,424	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,833.00000	1,801	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			887.00000	903	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,191.00000	1,168	32.08	0.00	0	27,500.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,095.00000	2,120	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,133.00000	2,097	26.90	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			586.00000	599	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,450.00000	1,423	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,494.00000	1,515	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,189.00000	2,152	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			542.00000	554	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,078.00000	2,043	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			632.00000	645	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,026.00000	1,991	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			680.00000	694	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,975.00000	1,941	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			729.00000	744	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,926.00000	1,893	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			780.00000	795	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,879.00000	1,846	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			833.00000	848	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,128.00000	1,106	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,282.00000	2,308	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,336.00000	2,298	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			440.00000	451	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,571.00000	1,542	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,275.00000	1,295	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,536.00000	1,508	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,340.00000	1,360	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,397.00000	1,370	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,600.00000	1,623	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			896.00000	878	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,200.00000	3,230	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,442.00000	2,404	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			396.00000	406	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,665.00000	1,635	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,119.00000	1,137	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,482.00000	1,454	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,435.00000	1,456	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			922.00000	903	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,076.00000	3,105	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,515.00000	2,476	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			369.00000	378	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,705.00000	1,674	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,059.00000	1,076	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,665.00000	1,635	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,119.00000	1,137	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,482.00000	1,454	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,435.00000	1,456	30.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.45	Call			940.00000	921	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,993.00000	3,023	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,552.00000	2,512	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			355.00000	364	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,725.00000	1,694	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,029.00000	1,047	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,685.00000	1,654	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,088.00000	1,107	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,571.00000	1,542	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,275.00000	1,295	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			949.00000	930	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,953.00000	2,982	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,626.00000	2,586	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			330.00000	338	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,767.00000	1,736	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			971.00000	988	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			967.00000	948	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,871.00000	2,900	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,318.00000	1,293	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,772.00000	1,795	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			853.00000	835	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,406.00000	3,437	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,217.00000	2,180	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			521.00000	533	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,365.00000	1,339	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,668.00000	1,691	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,334.00000	1,308	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,737.00000	1,760	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			864.00000	846	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,368.00000	3,399	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,078.00000	2,043	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			632.00000	645	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,318.00000	1,293	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,772.00000	1,795	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,288.00000	1,264	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,842.00000	1,866	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,259.00000	1,235	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,913.00000	1,937	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			807.00000	790	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,561.00000	3,593	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,160.00000	2,124	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			564.00000	576	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,500.00000	1,472	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,403.00000	1,424	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,334.00000	1,308	31.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,737.00000	1,760	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,303.00000	1,278	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,807.00000	1,831	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			841.00000	824	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,445.00000	3,476	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,276.00000	2,238	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			480.00000	491	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			880.00000	862	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,284.00000	3,314	34.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.31840		14.20550		28.58	830,467.20	58	14,181.00
£ / R On 16/03/2009 Currency Future	14.20	Call			604.00000	645	28.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			598.00000	527	28.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			566.00000	605	28.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			661.00000	587	28.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			665.00000	710	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			509.00000	442	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			624.00000	666	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			568.00000	498	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			483.00000	515	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			828.00000	746	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			402.00000	427	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,047.00000	958	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			349.00000	369	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,193.00000	1,101	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			391.00000	414	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,085.00000	995	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			335.00000	354	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,229.00000	1,135	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			415.00000	440	31.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,009.00000	922	31.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			321.00000	339	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,265.00000	1,171	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			364.00000	385	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,158.00000	1,066	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			515.00000	549	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			759.00000	680	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			732.00000	785	26.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			426.00000	366	26.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			756.00000	811	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			400.00000	343	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			644.00000	688	27.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			538.00000	469	27.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			483.00000	515	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			828.00000	746	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.60	Call			469.00000	499	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			863.00000	780	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			379.00000	401	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,124.00000	1,033	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			282.00000	297	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,376.00000	1,279	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			206.00000	216	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,650.00000	1,548	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			170.00000	179	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,815.00000	1,710	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			215.00000	226	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,610.00000	1,508	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			270.00000	284	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,414.00000	1,316	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			258.00000	272	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,452.00000	1,354	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			270.00000	284	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,414.00000	1,316	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			236.00000	248	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,530.00000	1,430	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			282.00000	297	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,376.00000	1,279	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			225.00000	237	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,570.00000	1,469	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			140.00000	147	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,985.00000	1,878	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			196.00000	206	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,691.00000	1,588	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			215.00000	226	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,610.00000	1,508	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			179.00000	187	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,773.00000	1,669	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			121.00000	126	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,115.00000	2,008	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			127.00000	133	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,072.00000	1,964	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			162.00000	170	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,857.00000	1,752	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			140.00000	147	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,985.00000	1,878	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			109.00000	114	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,204.00000	2,095	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			99.00000	102	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,293.00000	2,184	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			99.00000	102	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 16/03/2009 Currency Future	16.40	Put			2,293.00000	2,184	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			155.00000	162	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,899.00000	1,794	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			89.00000	92	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,383.00000	2,274	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			61.00000	63	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,706.00000	2,595	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			68.00000	70	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,613.00000	2,502	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			41.00000	42	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,036.00000	2,924	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			29.00000	30	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,324.00000	3,211	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			15.00000	15	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,860.00000	3,747	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			7.00000	7	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,452.00000	4,338	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			6.00000	6	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,600.00000	4,487	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			9.00000	8	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,303.00000	4,190	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			17.00000	17	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,762.00000	3,649	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			9.00000	9	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,254.00000	4,141	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			55.00000	56	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,799.00000	2,688	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			134.00000	140	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,028.00000	1,921	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			80.00000	83	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,475.00000	2,364	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			147.00000	154	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,942.00000	1,836	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			258.00000	272	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,452.00000	1,354	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			307.00000	325	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,302.00000	1,206	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			247.00000	260	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,491.00000	1,392	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			441.00000	468	30.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			935.00000	850	30.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			415.00000	440	31.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,009.00000	922	31.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			391.00000	414	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,085.00000	995	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.65	Call			454.00000	483	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			899.00000	815	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			427.00000	454	30.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			972.00000	885	30.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			294.00000	311	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,339.00000	1,242	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			179.00000	187	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,773.00000	1,669	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			162.00000	170	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,857.00000	1,752	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			349.00000	369	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,193.00000	1,101	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			321.00000	339	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,265.00000	1,171	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			225.00000	237	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,570.00000	1,469	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			187.00000	197	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,732.00000	1,628	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			170.00000	179	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,815.00000	1,710	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			206.00000	216	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,650.00000	1,548	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			121.00000	126	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,115.00000	2,008	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			109.00000	114	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,204.00000	2,095	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			72.00000	74	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,566.00000	2,456	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			147.00000	154	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,942.00000	1,836	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			134.00000	140	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,028.00000	1,921	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			80.00000	83	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,475.00000	2,364	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			65.00000	67	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,659.00000	2,548	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			115.00000	120	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,159.00000	2,051	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			104.00000	108	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,248.00000	2,140	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			94.00000	97	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,338.00000	2,229	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			84.00000	87	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,429.00000	2,319	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			76.00000	78	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 16/03/2009 Currency Future	16.65	Put			2,520.00000	2,410	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			162.00000	170	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,857.00000	1,752	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			49.00000	50	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,894.00000	2,782	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			44.00000	45	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,988.00000	2,876	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			39.00000	40	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,084.00000	2,971	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			35.00000	35	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,179.00000	3,067	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			13.00000	13	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,958.00000	3,845	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			12.00000	12	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,056.00000	3,943	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			10.00000	10	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,155.00000	4,042	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			8.00000	8	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,353.00000	4,239	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			7.00000	7	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,452.00000	4,338	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			6.00000	6	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,551.00000	4,438	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			5.00000	5	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,650.00000	4,537	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			28.00000	28	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,372.00000	3,259	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			25.00000	25	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,469.00000	3,356	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			22.00000	22	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,566.00000	3,453	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			19.00000	19	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,664.00000	3,551	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			25.00000	25	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,469.00000	3,356	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			19.00000	19	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,664.00000	3,551	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			13.00000	13	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,958.00000	3,845	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			10.00000	10	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,155.00000	4,042	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			14.00000	14	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,909.00000	3,796	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			13.00000	12	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,007.00000	3,894	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 16/03/2009 Currency Future	18.30	Call			11.00000	11	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,106.00000	3,992	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			10.00000	10	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,204.00000	4,091	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			8.00000	7	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,402.00000	4,289	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			7.00000	6	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,501.00000	4,388	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			5.00000	5	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,700.00000	4,586	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			9.00000	9	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,254.00000	4,141	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			5.00000	5	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,650.00000	4,537	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	5	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,749.00000	4,636	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	4	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,849.00000	4,736	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			4.00000	3	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,948.00000	4,835	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			3.00000	3	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,048.00000	4,935	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			8.00000	8	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,353.00000	4,239	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			5.00000	5	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,749.00000	4,636	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	4	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,849.00000	4,736	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			26.00000	26	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,421.00000	3,308	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			23.00000	23	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,518.00000	3,405	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			21.00000	21	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,615.00000	3,502	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			18.00000	18	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,713.00000	3,600	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			16.00000	16	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,811.00000	3,698	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			46.00000	47	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,941.00000	2,829	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			37.00000	38	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,132.00000	3,019	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			33.00000	33	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,227.00000	3,115	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			65.00000	67	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 16/03/2009 Currency Future	16.80	Put			2,659.00000	2,548	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			58.00000	60	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,752.00000	2,641	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			52.00000	53	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,846.00000	2,735	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			46.00000	47	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,941.00000	2,829	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			26.00000	26	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,421.00000	3,308	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			104.00000	108	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,248.00000	2,140	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			61.00000	63	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,706.00000	2,595	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			58.00000	60	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,752.00000	2,641	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			187.00000	197	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,732.00000	1,628	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			170.00000	179	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,815.00000	1,710	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			84.00000	87	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,429.00000	2,319	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			335.00000	354	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,229.00000	1,135	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			127.00000	133	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,072.00000	1,964	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			402.00000	427	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,047.00000	958	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			454.00000	483	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			899.00000	815	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			585.00000	625	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			629.00000	557	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			548.00000	585	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			693.00000	617	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			531.00000	567	29.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			726.00000	648	29.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			499.00000	531	29.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			793.00000	713	29.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			846.00000	907	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			341.00000	288	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			785.00000	842	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			380.00000	324	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			686.00000	734	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			481.00000	416	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			976.00000	1,044	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			271.00000	225	26.78	0.00	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	13.60	Call		910.00000	974	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		304.00000	256	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		785.00000	842	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		380.00000	324	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		566.00000	605	28.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		661.00000	587	28.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,010.00000	1,080	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		255.00000	211	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		943.00000	1,009	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		287.00000	240	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		878.00000	940	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		322.00000	272	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		815.00000	874	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		360.00000	306	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		708.00000	759	27.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		453.00000	390	27.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		665.00000	710	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		509.00000	442	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		469.00000	499	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		863.00000	780	30.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		548.00000	585	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		693.00000	617	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.58890	14.47510		28.49	2,567,646.40	176	239.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,000.00000	1,048	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		1,025.00000	959	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		981.00000	1,029	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,056.00000	990	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,058.00000	1,107	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		933.00000	868	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,019.00000	1,067	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		994.00000	928	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		896.00000	938	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,221.00000	1,150	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		805.00000	843	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,430.00000	1,354	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		720.00000	754	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,595.00000	1,515	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		791.00000	828	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,466.00000	1,389	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		720.00000	754	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,595.00000	1,515	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		819.00000	858	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,394.00000	1,319	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		687.00000	719	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		1,662.00000	1,580	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.25	Call			755.00000	790	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,530.00000	1,451	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			912.00000	956	28.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,187.00000	1,117	28.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,136.00000	1,188	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			811.00000	749	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,117.00000	1,167	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			842.00000	778	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,156.00000	1,210	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			781.00000	721	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			880.00000	922	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,255.00000	1,183	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			773.00000	809	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,498.00000	1,420	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			655.00000	685	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,729.00000	1,646	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			551.00000	577	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,976.00000	1,888	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			486.00000	509	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,161.00000	2,070	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			565.00000	592	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,940.00000	1,853	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			624.00000	653	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,798.00000	1,714	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			608.00000	637	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,833.00000	1,748	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			639.00000	669	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,764.00000	1,680	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			594.00000	622	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,869.00000	1,783	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			639.00000	669	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,764.00000	1,680	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			439.00000	459	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,313.00000	2,221	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			524.00000	549	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,049.00000	1,960	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			498.00000	522	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,123.00000	2,033	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			406.00000	425	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,430.00000	2,336	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			834.00000	873	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,359.00000	1,284	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			474.00000	496	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,199.00000	2,107	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			427.00000	448	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.40	Put			2,352.00000	2,259	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			385.00000	403	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,510.00000	2,414	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			365.00000	382	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,590.00000	2,493	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			355.00000	372	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,630.00000	2,533	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			416.00000	436	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,391.00000	2,297	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			462.00000	484	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,237.00000	2,145	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			346.00000	362	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,671.00000	2,574	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			286.00000	300	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,961.00000	2,861	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			302.00000	317	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,877.00000	2,778	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			236.00000	247	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,260.00000	3,158	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			199.00000	208	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,524.00000	3,419	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			140.00000	146	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,065.00000	3,957	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			97.00000	102	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,622.00000	4,513	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			89.00000	93	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,764.00000	4,654	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			110.00000	115	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,435.00000	4,326	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			144.00000	151	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,019.00000	3,912	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			153.00000	160	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,928.00000	3,821	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			113.00000	118	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,388.00000	4,280	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			271.00000	284	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,046.00000	2,945	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			450.00000	471	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,275.00000	2,183	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			579.00000	607	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,904.00000	1,818	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			864.00000	905	29.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,289.00000	1,216	29.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			805.00000	843	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,430.00000	1,354	29.89	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 12/06/2009 Currency Future	15.30	Call			737.00000	772	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,562.00000	1,483	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			703.00000	736	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,628.00000	1,547	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			670.00000	702	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,695.00000	1,613	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			896.00000	938	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,221.00000	1,150	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			864.00000	905	29.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,289.00000	1,216	29.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			737.00000	772	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,562.00000	1,483	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			703.00000	736	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,628.00000	1,547	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			819.00000	858	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,394.00000	1,319	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			791.00000	828	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,466.00000	1,389	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			655.00000	685	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,729.00000	1,646	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			579.00000	607	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,904.00000	1,818	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			551.00000	577	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,976.00000	1,888	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			849.00000	889	29.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,324.00000	1,250	29.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			624.00000	653	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,798.00000	1,714	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			474.00000	496	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,199.00000	2,107	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			551.00000	577	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,976.00000	1,888	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			498.00000	522	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,123.00000	2,033	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			538.00000	563	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,013.00000	1,924	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			511.00000	536	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,086.00000	1,997	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			427.00000	448	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,352.00000	2,259	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			524.00000	549	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,049.00000	1,960	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			450.00000	471	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,275.00000	2,183	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			385.00000	403	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.60	Put			2,510.00000	2,414	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			346.00000	362	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,671.00000	2,574	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			365.00000	382	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,590.00000	2,493	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			328.00000	343	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,753.00000	2,655	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			311.00000	325	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,835.00000	2,736	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			328.00000	343	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,753.00000	2,655	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			294.00000	308	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,919.00000	2,819	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			395.00000	414	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,470.00000	2,375	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			375.00000	393	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,550.00000	2,454	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			337.00000	353	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,712.00000	2,614	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			319.00000	334	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,794.00000	2,695	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			486.00000	509	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,161.00000	2,070	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			439.00000	459	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,313.00000	2,221	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			337.00000	353	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,712.00000	2,614	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			256.00000	268	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,131.00000	3,029	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			242.00000	254	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,217.00000	3,115	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			229.00000	240	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,304.00000	3,201	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			216.00000	226	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,391.00000	3,288	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			136.00000	142	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,111.00000	4,003	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			128.00000	134	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,203.00000	4,095	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			121.00000	126	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,295.00000	4,187	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			107.00000	111	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,482.00000	4,373	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			100.00000	105	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,575.00000	4,466	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.05	Call			95.00000	99	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,669.00000	4,560	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			193.00000	202	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,568.00000	3,463	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			182.00000	191	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,657.00000	3,552	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			172.00000	180	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,747.00000	3,641	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			162.00000	170	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,837.00000	3,731	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			182.00000	191	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,657.00000	3,552	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			162.00000	170	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,837.00000	3,731	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			136.00000	142	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,111.00000	4,003	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			121.00000	126	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,295.00000	4,187	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			132.00000	138	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,157.00000	4,049	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			124.00000	130	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,249.00000	4,141	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			117.00000	122	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,342.00000	4,233	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			104.00000	108	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,529.00000	4,419	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			92.00000	96	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,717.00000	4,607	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			86.00000	90	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,811.00000	4,701	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			107.00000	111	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,482.00000	4,373	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			95.00000	99	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,669.00000	4,560	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			84.00000	87	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,858.00000	4,748	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			79.00000	82	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,953.00000	4,843	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			74.00000	77	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,049.00000	4,938	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			69.00000	72	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,144.00000	5,033	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			104.00000	108	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,529.00000	4,419	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			81.00000	84	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.30	Put			4,906.00000	4,795	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			76.00000	79	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,001.00000	4,890	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			249.00000	261	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,174.00000	3,072	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			223.00000	233	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,347.00000	3,244	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			210.00000	220	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,435.00000	3,331	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			188.00000	196	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,612.00000	3,507	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			177.00000	185	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,702.00000	3,596	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			167.00000	175	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,792.00000	3,686	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			157.00000	165	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,882.00000	3,776	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			294.00000	308	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,919.00000	2,819	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			278.00000	292	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,003.00000	2,903	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			263.00000	276	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,088.00000	2,987	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			249.00000	261	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,174.00000	3,072	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			188.00000	196	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,612.00000	3,507	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			375.00000	393	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,550.00000	2,454	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			286.00000	300	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,961.00000	2,861	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			302.00000	317	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,877.00000	2,778	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			256.00000	268	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,131.00000	3,029	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			229.00000	240	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,304.00000	3,201	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			416.00000	436	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,391.00000	2,297	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			565.00000	592	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,940.00000	1,853	30.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,038.00000	1,087	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			963.00000	898	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			964.00000	1,010	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,088.00000	1,021	28.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.70	Call			929.00000	973	28.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,154.00000	1,084	28.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			981.00000	1,029	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,056.00000	990	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			946.00000	992	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,121.00000	1,053	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,232.00000	1,289	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			707.00000	650	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,177.00000	1,232	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			752.00000	693	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,098.00000	1,146	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			873.00000	807	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,346.00000	1,407	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			621.00000	568	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,288.00000	1,347	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			663.00000	608	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,177.00000	1,232	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			752.00000	693	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,376.00000	1,438	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			601.00000	549	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,317.00000	1,377	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			642.00000	588	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,260.00000	1,318	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			685.00000	629	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,204.00000	1,260	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			729.00000	671	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,078.00000	1,127	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			902.00000	838	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,260.00000	1,318	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			685.00000	629	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,038.00000	1,087	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			963.00000	898	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			964.00000	1,010	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,088.00000	1,021	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			880.00000	922	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,255.00000	1,183	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,136.00000	1,188	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			811.00000	749	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			946.00000	992	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,121.00000	1,053	28.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.83650		14.72320		28.41	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,337.00000	1,387	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,314.00000	1,250	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,300.00000	1,349	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,377.00000	1,312	28.41	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	14.60	Call			1,375.00000	1,426	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,252.00000	1,190	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,215.00000	1,259	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,542.00000	1,473	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,122.00000	1,162	29.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,749.00000	1,676	29.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,034.00000	1,071	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,911.00000	1,834	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,089.00000	1,128	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,815.00000	1,741	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,016.00000	1,053	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,943.00000	1,866	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,122.00000	1,162	29.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,749.00000	1,676	29.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			998.00000	1,034	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,975.00000	1,898	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,070.00000	1,108	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,847.00000	1,772	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,231.00000	1,276	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,508.00000	1,440	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,455.00000	1,503	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,132.00000	1,066	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,434.00000	1,485	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,161.00000	1,098	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,473.00000	1,522	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,100.00000	1,035	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,199.00000	1,242	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,576.00000	1,506	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			964.00000	999	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,041.00000	1,962	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,356.00000	1,406	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,283.00000	1,220	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,319.00000	1,367	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,345.00000	1,281	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,283.00000	1,330	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,409.00000	1,343	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,248.00000	1,294	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,475.00000	1,407	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,183.00000	1,226	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,610.00000	1,539	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,152.00000	1,194	29.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,679.00000	1,607	29.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,300.00000	1,349	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,377.00000	1,312	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,265.00000	1,312	28.59	0.00	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	14.90	Put			1,442.00000	1,375	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,167.00000	1,210	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,644.00000	1,573	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,137.00000	1,178	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,714.00000	1,641	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,107.00000	1,147	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,784.00000	1,711	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,544.00000	1,594	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,020.00000	958	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,492.00000	1,541	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,069.00000	1,004	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,414.00000	1,467	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,191.00000	1,131	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,651.00000	1,704	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			927.00000	868	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,597.00000	1,648	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			973.00000	912	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,492.00000	1,541	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,069.00000	1,004	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,678.00000	1,733	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			905.00000	846	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,623.00000	1,676	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			950.00000	890	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,570.00000	1,621	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			997.00000	935	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,518.00000	1,567	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,045.00000	981	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,394.00000	1,446	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,221.00000	1,160	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,137.00000	1,178	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,714.00000	1,641	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			931.00000	964	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,107.00000	2,028	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,107.00000	1,147	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,784.00000	1,711	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			964.00000	999	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,041.00000	1,962	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			931.00000	964	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,107.00000	2,028	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			898.00000	931	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,175.00000	2,094	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			867.00000	898	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,244.00000	2,162	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,215.00000	1,259	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,542.00000	1,473	28.87	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	15.55	Call			1,052.00000	1,090	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,879.00000	1,803	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			981.00000	1,017	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,008.00000	1,930	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,052.00000	1,090	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,879.00000	1,803	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			947.00000	982	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,074.00000	1,995	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			914.00000	948	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,141.00000	2,061	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			882.00000	914	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,209.00000	2,128	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,455.00000	1,503	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,132.00000	1,066	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,265.00000	1,312	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,442.00000	1,375	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.42850		13.41880		29.66	0.00	0	5,895.00
€ / R On 16/03/2009 Currency Future	13.40	Call			612.00000	590	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			593.00000	561	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			655.00000	634	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			537.00000	505	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			678.00000	657	29.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			509.00000	478	29.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			593.00000	570	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			624.00000	592	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			555.00000	533	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			687.00000	655	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			521.00000	499	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			752.00000	720	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			633.00000	611	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			565.00000	533	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			574.00000	551	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			655.00000	623	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			776.00000	756	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			407.00000	378	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			977.00000	961	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			258.00000	233	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			655.00000	634	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			537.00000	505	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			488.00000	467	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			820.00000	788	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			473.00000	451	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			854.00000	823	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			458.00000	437	31.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Put			890.00000	858	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			327.00000	308	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,308.00000	1,279	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			317.00000	298	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,348.00000	1,320	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			380.00000	360	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,111.00000	1,081	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			444.00000	423	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			925.00000	894	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			538.00000	516	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			719.00000	687	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			538.00000	516	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			719.00000	687	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			751.00000	730	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			432.00000	401	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			521.00000	499	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			752.00000	720	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			702.00000	680	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			483.00000	452	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			858.00000	839	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			339.00000	310	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			830.00000	811	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			361.00000	332	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			380.00000	360	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,111.00000	1,081	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			299.00000	281	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,430.00000	1,402	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			244.00000	228	36.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,726.00000	1,700	36.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			404.00000	384	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,036.00000	1,005	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			417.00000	396	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			998.00000	968	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,345.00000	1,340	27.31	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			127.00000	112	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			886.00000	868	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			317.00000	290	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,109.00000	1,096	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			190.00000	168	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,429.00000	1,427	27.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			110.00000	98	27.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,429.00000	1,427	27.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			110.00000	98	27.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,472.00000	1,470	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			103.00000	92	27.75	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 16/03/2009 Currency Future	12.15	Call			1,387.00000	1,383	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			118.00000	105	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,223.00000	1,214	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			154.00000	136	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,263.00000	1,256	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			145.00000	127	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,144.00000	1,132	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			175.00000	154	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,602.00000	1,604	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			83.00000	75	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,304.00000	1,298	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			135.00000	119	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,515.00000	1,514	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			96.00000	86	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,971.00000	1,976	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			52.00000	48	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,874.00000	1,880	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			55.00000	51	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,780.00000	1,785	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			62.00000	57	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,690.00000	1,694	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			72.00000	66	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,263.00000	1,256	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			145.00000	127	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,922.00000	1,928	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			54.00000	50	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,826.00000	1,832	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			57.00000	53	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,735.00000	1,740	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			66.00000	61	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,646.00000	1,649	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			77.00000	70	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,558.00000	1,559	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			89.00000	80	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,472.00000	1,470	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			103.00000	92	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,690.00000	1,694	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			72.00000	66	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,183.00000	1,173	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			165.00000	144	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,387.00000	1,383	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			118.00000	105	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,075.00000	1,061	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			206.00000	183	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,009.00000	994	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Put			240.00000	215	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,075.00000	1,061	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			206.00000	183	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,009.00000	994	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			240.00000	215	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			946.00000	929	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			277.00000	251	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,042.00000	1,027	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			223.00000	198	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,826.00000	1,832	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			57.00000	53	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,646.00000	1,649	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			77.00000	70	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,223.00000	1,214	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			154.00000	136	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,042.00000	1,027	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			223.00000	198	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			916.00000	898	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			297.00000	270	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			458.00000	437	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			890.00000	858	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			392.00000	372	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,073.00000	1,043	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			803.00000	783	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			384.00000	354	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			916.00000	898	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			297.00000	270	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			504.00000	482	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			786.00000	754	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			347.00000	327	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,228.00000	1,199	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			555.00000	533	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			687.00000	655	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,019.00000	2,025	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			50.00000	46	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			230.00000	214	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,811.00000	1,786	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			162.00000	150	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,344.00000	2,321	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			114.00000	103	40.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,895.00000	2,875	40.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			74.00000	66	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,455.00000	3,437	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			886.00000	868	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			317.00000	290	27.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.65	Call			282.00000	265	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,513.00000	1,486	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			198.00000	184	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,030.00000	2,005	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			140.00000	128	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,571.00000	2,550	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			99.00000	89	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,130.00000	3,110	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			153.00000	141	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,434.00000	2,412	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			95.00000	85	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,176.00000	3,157	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			48.00000	42	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,929.00000	3,913	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			23.00000	20	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,705.00000	4,691	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,116.00000	2,122	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			47.00000	43	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			187.00000	173	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,118.00000	2,095	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			117.00000	106	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,848.00000	2,828	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			65.00000	57	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,596.00000	3,579	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			32.00000	28	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,363.00000	4,349	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,506.00000	2,512	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			37.00000	33	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			237.00000	221	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,768.00000	1,743	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			149.00000	136	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,480.00000	2,458	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			91.00000	81	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,222.00000	3,203	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			46.00000	40	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,977.00000	3,961	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,847.00000	2,854	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			28.00000	25	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,068.00000	2,073	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			49.00000	45	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			290.00000	273	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,472.00000	1,444	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			182.00000	168	38.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,163.00000	2,140	38.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			62.00000	55	41.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.00	Put			3,643.00000	3,626	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,288.00000	3,296	39.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			19.00000	17	39.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,532.00000	3,540	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			13.00000	12	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,750.00000	2,756	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			31.00000	27	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			274.00000	257	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,555.00000	1,528	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			172.00000	159	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,253.00000	2,230	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			107.00000	97	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,989.00000	2,969	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,630.00000	3,638	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			11.00000	10	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,847.00000	2,854	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			28.00000	25	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			290.00000	273	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,472.00000	1,444	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,581.00000	3,589	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			12.00000	11	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,798.00000	2,805	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			30.00000	26	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			177.00000	163	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,208.00000	2,185	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			111.00000	100	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,942.00000	2,922	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,728.00000	3,736	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			9.00000	8	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,945.00000	2,952	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			26.00000	23	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,165.00000	2,170	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			46.00000	42	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			308.00000	289	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,389.00000	1,361	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			193.00000	178	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,074.00000	2,050	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			121.00000	110	40.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,802.00000	2,781	40.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,337.00000	3,345	40.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	16	40.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,555.00000	2,561	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			36.00000	32	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			392.00000	372	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,073.00000	1,043	32.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.20	Call			3,239.00000	3,246	39.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			20.00000	18	39.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,457.00000	2,463	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			38.00000	34	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			369.00000	349	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,150.00000	1,120	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			144.00000	132	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,525.00000	2,504	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			87.00000	78	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,268.00000	3,250	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,140.00000	3,148	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			22.00000	19	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,360.00000	2,365	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			41.00000	37	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			347.00000	327	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,228.00000	1,199	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			217.00000	202	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,898.00000	1,873	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			136.00000	124	39.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,617.00000	2,596	39.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			80.00000	72	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,361.00000	3,343	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,435.00000	3,443	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			16.00000	14	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,653.00000	2,659	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			34.00000	30	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,183.00000	1,173	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			165.00000	144	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			259.00000	242	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,640.00000	1,614	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			101.00000	91	41.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,083.00000	3,063	41.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,091.00000	3,099	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			23.00000	20	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,311.00000	2,316	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			42.00000	38	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			337.00000	317	33.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,268.00000	1,239	33.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			210.00000	195	37.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,942.00000	1,917	37.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			132.00000	120	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,663.00000	2,642	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			77.00000	68	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,408.00000	3,390	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,994.00000	3,001	37.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.45	Put			25.00000	22	37.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,213.00000	2,219	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			45.00000	40	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			124.00000	113	40.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,755.00000	2,735	40.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			71.00000	63	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,502.00000	3,484	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,042.00000	3,050	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			24.00000	21	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,262.00000	2,268	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			43.00000	39	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			204.00000	190	37.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,985.00000	1,961	37.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			128.00000	117	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,709.00000	2,688	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,337.00000	3,345	40.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	16	40.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,386.00000	3,394	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			17.00000	16	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,604.00000	2,610	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			35.00000	31	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			252.00000	235	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,683.00000	1,657	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			158.00000	145	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,389.00000	2,367	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,190.00000	3,197	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			21.00000	19	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,408.00000	2,414	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			40.00000	36	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			358.00000	338	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,189.00000	1,159	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			223.00000	208	36.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,854.00000	1,829	36.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			140.00000	128	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,571.00000	2,550	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			84.00000	75	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,315.00000	3,296	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			57.00000	50	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,738.00000	3,722	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,555.00000	2,561	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			36.00000	32	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			71.00000	63	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,502.00000	3,484	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			35.00000	30	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,266.00000	4,252	41.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.60	Call			37.00000	32	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,218.00000	4,203	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,798.00000	2,805	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			30.00000	26	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,019.00000	2,025	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			50.00000	46	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			776.00000	756	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			407.00000	378	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			177.00000	163	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,208.00000	2,185	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			60.00000	52	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,691.00000	3,674	41.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,896.00000	2,903	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			27.00000	24	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,116.00000	2,122	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			47.00000	43	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			187.00000	173	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,118.00000	2,095	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			117.00000	106	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,848.00000	2,828	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,925.00000	3,934	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	5	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,140.00000	3,148	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			22.00000	19	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,602.00000	1,604	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			83.00000	75	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			136.00000	124	39.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,617.00000	2,596	39.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.67020		13.66180		28.86	0.00	0	2,636.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,009.00000	977	29.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			997.00000	957	29.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,068.00000	1,036	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			906.00000	866	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			990.00000	958	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,028.00000	987	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,009.00000	977	29.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			997.00000	957	29.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			953.00000	921	29.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,091.00000	1,051	29.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			914.00000	882	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,152.00000	1,111	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,029.00000	996	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			967.00000	926	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			990.00000	958	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,028.00000	987	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.30	Call			1,150.00000	1,117	28.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			788.00000	747	28.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,320.00000	1,290	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			608.00000	570	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,049.00000	1,016	28.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			937.00000	896	28.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			893.00000	860	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,181.00000	1,140	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			872.00000	840	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,210.00000	1,169	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			831.00000	799	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,270.00000	1,229	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			635.00000	603	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,623.00000	1,583	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			619.00000	587	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,657.00000	1,617	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			737.00000	705	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,425.00000	1,384	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			812.00000	780	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,300.00000	1,259	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			935.00000	903	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,123.00000	1,083	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,029.00000	996	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			967.00000	926	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,049.00000	1,016	28.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			937.00000	896	28.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,088.00000	1,056	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			876.00000	835	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,150.00000	1,117	28.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			788.00000	747	28.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,129.00000	1,097	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			818.00000	777	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,109.00000	1,076	28.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			847.00000	806	28.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			953.00000	921	29.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,091.00000	1,051	29.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,109.00000	1,076	28.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			847.00000	806	28.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,215.00000	1,183	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			703.00000	663	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,171.00000	1,139	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			759.00000	718	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			831.00000	799	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,270.00000	1,229	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			684.00000	652	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.50	Put			1,522.00000	1,482	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			559.00000	528	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,797.00000	1,758	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			477.00000	448	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,015.00000	1,977	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			755.00000	723	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,393.00000	1,353	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			792.00000	760	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,331.00000	1,290	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,349.00000	1,320	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			588.00000	550	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,238.00000	1,207	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			676.00000	637	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,441.00000	1,413	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			529.00000	492	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,738.00000	1,714	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			376.00000	344	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,703.00000	1,679	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			391.00000	359	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,773.00000	1,750	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			361.00000	330	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,703.00000	1,679	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			391.00000	359	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,569.00000	1,542	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			457.00000	422	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,602.00000	1,576	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			440.00000	406	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,504.00000	1,477	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			492.00000	456	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,917.00000	1,897	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			306.00000	276	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,635.00000	1,610	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			423.00000	390	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,809.00000	1,786	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			347.00000	316	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,881.00000	1,859	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			319.00000	289	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,844.00000	1,822	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			333.00000	302	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,185.00000	2,168	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			223.00000	198	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,107.00000	2,089	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			245.00000	219	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,030.00000	2,011	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			268.00000	241	27.29	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 12/06/2009 Currency Future	12.00	Call			1,954.00000	1,934	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			293.00000	264	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,669.00000	1,644	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			407.00000	374	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,146.00000	2,129	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			234.00000	208	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,068.00000	2,050	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			256.00000	230	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,992.00000	1,972	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			280.00000	252	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,569.00000	1,542	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			457.00000	422	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,881.00000	1,859	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			319.00000	289	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,536.00000	1,509	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			474.00000	439	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,472.00000	1,444	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			510.00000	474	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,917.00000	1,897	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			306.00000	276	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,844.00000	1,822	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			333.00000	302	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,380.00000	1,350	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			568.00000	530	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,224.00000	2,209	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			213.00000	189	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,068.00000	2,050	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			256.00000	230	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,504.00000	1,477	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			492.00000	456	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,262.00000	1,231	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			650.00000	611	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,380.00000	1,350	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			568.00000	530	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,536.00000	1,509	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			474.00000	439	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,410.00000	1,381	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			548.00000	511	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,738.00000	1,714	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			376.00000	344	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,669.00000	1,644	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			407.00000	374	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,410.00000	1,381	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			548.00000	511	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,349.00000	1,320	27.29	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 12/06/2009 Currency Future	12.90	Put			588.00000	550	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,291.00000	1,260	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			629.00000	590	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,262.00000	1,231	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			650.00000	611	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			971.00000	939	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,059.00000	1,019	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,193.00000	1,161	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			731.00000	691	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			914.00000	882	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,152.00000	1,111	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			774.00000	741	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,362.00000	1,321	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			701.00000	669	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,490.00000	1,449	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			667.00000	636	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,556.00000	1,515	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			603.00000	572	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,691.00000	1,652	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			573.00000	542	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,761.00000	1,722	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			544.00000	514	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,832.00000	1,793	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			517.00000	486	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,905.00000	1,866	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			719.00000	687	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,457.00000	1,417	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			651.00000	619	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,589.00000	1,549	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			755.00000	723	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,393.00000	1,353	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			719.00000	687	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,457.00000	1,417	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			651.00000	619	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,589.00000	1,549	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			588.00000	557	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,726.00000	1,687	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			530.00000	500	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,868.00000	1,830	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			503.00000	473	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,941.00000	1,903	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			452.00000	423	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,091.00000	2,053	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			429.00000	400	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,167.00000	2,130	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.50	Call			406.00000	378	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,244.00000	2,208	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			384.00000	357	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,323.00000	2,287	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			588.00000	557	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,726.00000	1,687	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			559.00000	528	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,797.00000	1,758	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			452.00000	423	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,091.00000	2,053	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			851.00000	819	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,240.00000	1,199	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,238.00000	1,207	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			676.00000	637	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			851.00000	819	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,240.00000	1,199	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			812.00000	780	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,300.00000	1,259	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,215.00000	1,183	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			703.00000	663	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			792.00000	760	29.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,331.00000	1,290	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.89160		13.88380		28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,291.00000	1,257	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,308.00000	1,265	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,291.00000	1,257	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,308.00000	1,265	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,349.00000	1,314	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,215.00000	1,172	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,369.00000	1,334	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,185.00000	1,142	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,273.00000	1,238	28.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,339.00000	1,297	28.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,310.00000	1,275	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,276.00000	1,234	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,255.00000	1,220	28.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,371.00000	1,329	28.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,220.00000	1,185	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,436.00000	1,394	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,329.00000	1,294	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,245.00000	1,203	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,450.00000	1,414	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,066.00000	1,022	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,636.00000	1,603	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			853.00000	811	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.20	Call			1,178.00000	1,143	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,494.00000	1,451	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			931.00000	896	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,897.00000	1,855	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,329.00000	1,294	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,245.00000	1,203	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,220.00000	1,185	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,436.00000	1,394	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,137.00000	1,102	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,553.00000	1,510	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,097.00000	1,062	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,613.00000	1,570	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,058.00000	1,023	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,674.00000	1,632	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,021.00000	986	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,737.00000	1,694	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,409.00000	1,375	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,126.00000	1,083	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,137.00000	1,102	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,553.00000	1,510	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,097.00000	1,062	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,613.00000	1,570	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,581.00000	1,547	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			898.00000	855	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,527.00000	1,492	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			944.00000	901	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,488.00000	1,452	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,004.00000	960	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,871.00000	1,839	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			687.00000	648	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,810.00000	1,778	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			726.00000	687	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,751.00000	1,718	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			767.00000	727	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,693.00000	1,660	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			809.00000	768	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,527.00000	1,492	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			944.00000	901	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,409.00000	1,375	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,126.00000	1,083	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,469.00000	1,433	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,035.00000	991	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,429.00000	1,394	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,096.00000	1,052	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,389.00000	1,354	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.65	Put			1,155.00000	1,112	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,237.00000	1,202	29.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,403.00000	1,361	29.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,199.00000	1,164	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,465.00000	1,422	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,157.00000	1,122	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,523.00000	1,481	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,488.00000	1,452	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,004.00000	960	27.60	0.00	0	0.00
ALBI On 05/02/2009 Index Future			292.67000		292.37900		0.00	0.00	0	605.00
ALBI On 07/05/2009 Index Future			300.18500		300.39800		0.00	0.00	0	1.00
ALBI On 06/08/2009 Index Future			307.43300		307.17500		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.40800		124.26700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.58600		127.66500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.73700		130.79700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			294.80350		294.36200		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			302.33250		302.41100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			309.80150		309.83100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			335.66100		335.66100		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			345.51800		345.51800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.25300		9.23900		34.41	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.51300		8.54000		34.41	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.69700		7.73200		34.41	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.31000		8.33300		34.41	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.49100		8.52500		34.41	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.30500		8.33800		34.41	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.22400		8.25700		34.41	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.14200		11.19600		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 05/02/2009 jFra			11.06000		11.11600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.04300		9.02500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.62600		7.58600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.21100		7.17400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.12200		8.11200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.69200		7.68700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.53100		7.54000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.11400		8.12900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.94500		7.96100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.89500		7.91600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.15500		8.18800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.04100		8.07400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.99400		8.02800		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			11.34400		11.35400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.25500		11.28600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.31700		11.34300		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.08000		11.11500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.76900		10.80900		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			282.16400		281.94600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			289.37000		289.65600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			296.51900		296.76300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.78600		6.92100		3.00	0.00	0	7,458.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,584.00000	4,791	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			5.89400		6.05600		2.80	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,081.00000	4,293	2.85	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			3.00000	2	2.85	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.63600		4.83900		2.07	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,107.00000	5,324	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			4.00000	3	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,355.00000	5,573	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	2	2.10	0.00	0	0.00
R153 On 05/11/2009 Bond Future			2.76700		3.03600		1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,861.00000	3,086	1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			6.00000	4	1.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future			7.52100	7.56000		12.40	0.00	0	16,403.00
R157 On 05/02/2009 Bond Future	8.25	Call		4,196.00000	4,402	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put		87.00000	56	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call		6,987.00000	7,221	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		6.00000	3	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		13,796.00000	14,034	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		0.00000	0	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		9,768.00000	10,006	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call		11,131.00000	11,368	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			7.37000	7.41100		12.40	0.00	0	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call		2,987.00000	3,086	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		3,945.00000	3,801	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		1,373.00000	1,426	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		6,917.00000	6,727	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		9,663.00000	9,862	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		676.00000	632	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.28800	7.33200		12.35	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		11,754.00000	11,952	12.95	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,336.00000	1,281	12.95	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.24000	7.28700		12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		6,246.00000	6,382	12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		5,075.00000	4,950	12.30	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.06800	8.09700		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call		11,683.00000	11,991	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		19.00000	10	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.98600	8.01600		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		6,511.00000	6,651	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		6,687.00000	6,498	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		1,272.00000	1,305	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		19,640.00000	19,345	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		12,783.00000	13,005	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,687.00000	2,581	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.94300	7.97400		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		15,653.00000	15,870	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,176.00000	5,055	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.91600	7.94800		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		9,525.00000	9,672	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,531.00000	14,330	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		17,706.00000	17,927	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		7,027.00000	6,900	27.05	0.00	0	5,000.00

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			11.19900		11.20400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			333.00000	316	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			357.00000	339	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.60400		11.76600		0.42	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			19.00000	26	0.42	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			246.00000	205	0.42	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.64500		7.64200		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,383.00000	7,368	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			7.45500		7.45300		11.89	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,394.00000	8,379	12.13	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			381.00000	376	12.13	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.33600		7.33400		12.31	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,242.00000	9,228	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			981.00000	976	12.56	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.24200		7.24000		11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			5,042.00000	5,029	11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,912.00000	3,908	11.62	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.98300		7.96100		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			7,615.00000	7,479	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			7.85600		7.83400		16.72	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,009.00000	7,889	17.06	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,158.00000	1,173	17.06	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.78200		7.76000		16.98	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			10,457.00000	10,344	17.33	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,940.00000	1,960	17.33	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.73600		7.71300		17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			5,665.00000	5,586	17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,936.00000	6,993	17.04	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.98400		7.96300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,225.00000	8,083	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			7.87100		7.84900		18.26	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			8,646.00000	8,516	18.63	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,296.00000	1,313	18.63	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.80900		7.78600		19.39	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			11,304.00000	11,176	19.79	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,182.00000	2,206	19.79	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.76600		7.74300		18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			6,195.00000	6,109	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
R204 On 05/11/2009 Bond Future	7.50	Put			7,796.00000	7,859	18.81	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.69200		7.69000		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,037.00000	6,029	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			7.48400		7.48200		10.50	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,152.00000	6,138	10.71	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			454.00000	448	10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.35000		7.34800		10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,611.00000	7,599	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			806.00000	802	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.23900		7.23800		9.90	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,093.00000	4,085	9.99	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,162.00000	3,157	9.99	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.09600		8.08500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			7,590.00000	7,514	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			7.99800		7.98700		20.29	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,235.00000	8,162	20.86	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,613.00000	1,615	20.86	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.94600		7.93400		21.61	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,012.00000	10,939	22.22	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,603.00000	2,611	22.22	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.91100		7.89900		21.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,987.00000	5,936	20.89	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,712.00000	8,741	20.89	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.20600		8.22500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			3,583.00000	3,716	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			8.11300		8.13100		22.38	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			6,654.00000	6,720	22.83	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,453.00000	2,393	22.83	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.07300		8.08600		23.05	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			10,638.00000	10,690	23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,001.00000	2,962	23.70	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.10300		8.11200		23.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			6,312.00000	6,329	23.27	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,839.00000	8,794	23.27	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.77000		7.79900		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			10,384.00000	10,664	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

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			7.70100	7.73100		32.04	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		12,684.00000	12,903	33.46	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,656.00000	1,582	33.46	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.66200	7.69300		33.50	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		13,692.00000	13,893	34.71	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		4,284.00000	4,181	34.71	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.63700	7.66800		34.41	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		8,422.00000	8,556	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,689.00000	12,518	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		7,408.00000	7,529	34.13	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		14,391.00000	14,208	34.13	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			291.01600	290.58800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			298.44800	298.53300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			305.82100	305.85800		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.71530	6.73120		27.21	1,490,796.60	222	8,548.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		262.00000	253	27.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		281.00000	287	27.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		302.00000	292	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		221.00000	226	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		281.00000	272	27.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		250.00000	256	27.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		228.00000	220	28.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		347.00000	354	28.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		245.00000	236	28.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		313.00000	320	28.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		200.00000	192	29.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		418.00000	427	29.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		213.00000	205	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		382.00000	390	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		200.00000	192	29.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		418.00000	427	29.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		245.00000	236	28.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		313.00000	320	28.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		324.00000	313	26.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		193.00000	198	26.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		302.00000	292	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		221.00000	226	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		281.00000	272	27.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		250.00000	256	27.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		187.00000	180	30.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		456.00000	464	30.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		175.00000	168	30.86	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	7.05	Put			494.00000	503	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			324.00000	313	26.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			193.00000	198	26.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			375.00000	363	25.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			144.00000	148	25.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			213.00000	205	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			382.00000	390	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			51.00000	48	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			970.00000	983	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			36.00000	34	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,105.00000	1,119	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			71.00000	68	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			840.00000	852	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			108.00000	103	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			677.00000	688	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			145.00000	139	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			564.00000	574	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			160.00000	153	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			529.00000	538	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			404.00000	392	24.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			123.00000	127	24.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			470.00000	456	24.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			89.00000	91	24.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			543.00000	529	23.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			62.00000	64	23.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			348.00000	337	25.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			167.00000	172	25.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			506.00000	492	24.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			75.00000	77	24.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			348.00000	337	25.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			167.00000	172	25.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			436.00000	423	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			105.00000	108	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			404.00000	392	24.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			123.00000	127	24.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			175.00000	168	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			494.00000	503	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			584.00000	569	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			52.00000	54	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			436.00000	423	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			105.00000	108	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			145.00000	139	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			564.00000	574	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			132.00000	126	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			601.00000	611	30.86	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	7.30	Call			108.00000	103	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			677.00000	688	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			88.00000	84	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			757.00000	769	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			120.00000	114	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			639.00000	649	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			98.00000	93	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			717.00000	728	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			667.00000	652	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			36.00000	37	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			584.00000	569	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			52.00000	54	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			847.00000	831	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			16.00000	16	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			756.00000	740	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			24.00000	25	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			801.00000	785	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			20.00000	20	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			711.00000	696	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			30.00000	31	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			625.00000	610	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			44.00000	45	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			625.00000	610	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			44.00000	45	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			132.00000	126	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			601.00000	611	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			88.00000	84	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			757.00000	769	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			79.00000	75	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			798.00000	810	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			64.00000	61	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			883.00000	895	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			57.00000	54	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			926.00000	939	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			46.00000	43	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,015.00000	1,028	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			28.00000	27	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,197.00000	1,211	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			28.00000	27	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,197.00000	1,211	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			22.00000	21	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,291.00000	1,305	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			17.00000	16	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,386.00000	1,401	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			13.00000	12	30.86	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	8.20	Put		1,482.00000	1,497	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		41.00000	38	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,059.00000	1,073	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		32.00000	30	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,151.00000	1,165	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		25.00000	24	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,244.00000	1,258	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		20.00000	18	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,338.00000	1,353	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		160.00000	153	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		529.00000	538	30.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.81610	6.82960		26.94	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		442.00000	436	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		462.00000	470	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		479.00000	473	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		399.00000	407	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		408.00000	402	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		528.00000	536	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		408.00000	402	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		528.00000	536	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		424.00000	419	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		495.00000	502	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		442.00000	436	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		462.00000	470	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		377.00000	372	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		597.00000	606	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		392.00000	386	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		562.00000	570	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		424.00000	419	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		495.00000	502	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		460.00000	454	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		431.00000	438	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		498.00000	492	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		369.00000	376	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		460.00000	454	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		431.00000	438	26.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		363.00000	358	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		633.00000	642	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		349.00000	344	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		669.00000	678	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		377.00000	372	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		597.00000	606	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		498.00000	492	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		369.00000	376	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		540.00000	534	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.60	Put			311.00000	317	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			349.00000	344	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			669.00000	678	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			169.00000	166	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,139.00000	1,150	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			150.00000	148	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,220.00000	1,231	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			213.00000	210	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			984.00000	994	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			267.00000	263	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			837.00000	847	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			314.00000	310	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			734.00000	744	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			331.00000	327	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			702.00000	711	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			563.00000	556	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			283.00000	290	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			614.00000	606	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			234.00000	240	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			642.00000	633	24.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			212.00000	217	24.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			519.00000	512	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			339.00000	346	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			642.00000	633	24.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			212.00000	217	24.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			519.00000	512	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			339.00000	346	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			588.00000	580	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			258.00000	264	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			705.00000	696	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			175.00000	180	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			331.00000	327	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			702.00000	711	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			298.00000	294	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			768.00000	777	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			267.00000	263	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			837.00000	847	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			239.00000	235	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			909.00000	919	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			282.00000	278	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			802.00000	812	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			253.00000	249	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			873.00000	883	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			775.00000	766	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			146.00000	149	24.07	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	6.00	Call			927.00000	916	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			97.00000	100	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			849.00000	839	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			120.00000	123	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			775.00000	766	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			146.00000	149	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			705.00000	696	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			175.00000	180	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			887.00000	877	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			108.00000	111	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			812.00000	802	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			132.00000	136	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			740.00000	730	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			160.00000	164	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			671.00000	662	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			192.00000	196	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			812.00000	802	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			132.00000	136	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			226.00000	222	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			946.00000	956	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			201.00000	198	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,022.00000	1,032	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			298.00000	294	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			768.00000	777	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			190.00000	187	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,060.00000	1,071	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			190.00000	187	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,060.00000	1,071	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			169.00000	166	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,139.00000	1,150	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			150.00000	148	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,220.00000	1,231	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			133.00000	131	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,303.00000	1,314	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			117.00000	115	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,388.00000	1,399	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			103.00000	102	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,474.00000	1,486	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			91.00000	89	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,561.00000	1,573	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			103.00000	102	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,474.00000	1,486	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			226.00000	222	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			946.00000	956	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			614.00000	606	24.55	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	6.45	Put			234.00000	240	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			563.00000	556	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			283.00000	290	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.90450		6.91970		26.98	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			598.00000	591	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			579.00000	586	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			580.00000	573	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			611.00000	619	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			617.00000	610	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			547.00000	555	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			547.00000	540	27.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			677.00000	685	27.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			563.00000	556	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			644.00000	652	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			580.00000	573	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			611.00000	619	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			547.00000	540	27.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			677.00000	685	27.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			516.00000	509	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			746.00000	755	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			531.00000	524	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			711.00000	720	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			531.00000	524	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			711.00000	720	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			656.00000	649	26.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			486.00000	494	26.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			760.00000	751	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			340.00000	346	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			714.00000	706	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			395.00000	402	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			674.00000	667	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			455.00000	462	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			636.00000	629	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			516.00000	524	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			501.00000	495	28.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			781.00000	790	28.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			468.00000	462	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			849.00000	858	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			784.00000	775	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			314.00000	320	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			736.00000	727	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			366.00000	373	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			693.00000	686	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			424.00000	431	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			516.00000	509	28.11	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	7.15	Put			746.00000	755	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			487.00000	481	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			817.00000	826	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			846.00000	836	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			277.00000	282	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			784.00000	775	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			314.00000	320	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			693.00000	686	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			424.00000	431	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			636.00000	629	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			516.00000	524	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			468.00000	462	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			849.00000	858	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			433.00000	428	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			913.00000	923	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			674.00000	667	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			455.00000	462	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			598.00000	591	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			579.00000	586	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			501.00000	495	28.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			781.00000	790	28.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			433.00000	428	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			913.00000	923	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			400.00000	395	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			980.00000	990	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			451.00000	445	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			881.00000	890	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			416.00000	411	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			947.00000	956	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			384.00000	379	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,015.00000	1,025	28.56	0.00	0	0.00

Total for Derivatives:								219,031,320.80	2,879	422,552.00
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Grand Total:								219,031,320.80	2,879	422,552.00
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