

Daily MTM Report

Daily summary for 06/02/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR3 On 23/04/2009 Bond			17.27500		17.70800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.82000		6.75500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.64000		7.36000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.15000		7.83500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.39700		10.87200			0.00	0	0.00
R201 On 21/12/2014 Bond			7.68000		7.46500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.12000		7.79000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.12000		7.80500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.67000		7.47000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.31000		7.96500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.44800		8.10000			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				7.92000	7.55000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.80630		10.10540		27.48	288,167,931.80	29,386	172,056.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			388.00000	252	29.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			383.00000	546	29.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			388.00000	252	29.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			383.00000	546	29.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			334.00000	214	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			478.00000	658	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			288.00000	183	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			583.00000	776	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			408.00000	266	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			353.00000	510	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			26.00000	14	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,221.00000	2,507	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			500.00000	331	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			245.00000	375	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			351.00000	226	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			445.00000	620	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			351.00000	226	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			445.00000	620	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			274.00000	173	32.15	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			619.00000	817	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			318.00000	203	31.12	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			512.00000	697	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			261.00000	165	32.49	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			656.00000	858	32.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			180.00000	111	35.21	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			974.00000	1,205	35.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			556.00000	370	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			201.00000	313	27.08	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			151.00000	93	36.57	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,146.00000	1,387	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			369.00000	239	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			414.00000	582	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			237.00000	149	33.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			732.00000	942	33.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.35	Call			302.00000	192	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			547.00000	736	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			369.00000	239	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			414.00000	582	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			165.00000	102	35.89	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,059.00000	1,295	35.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			475.00000	313	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			270.00000	407	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			500.00000	331	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			245.00000	375	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			651.00000	437	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			146.00000	231	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			720.00000	491	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			115.00000	185	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			685.00000	464	25.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			130.00000	207	25.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			651.00000	437	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			146.00000	231	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			618.00000	413	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			163.00000	257	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			429.00000	281	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			324.00000	474	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			288.00000	183	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			583.00000	776	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			302.00000	192	31.46	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			547.00000	736	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			237.00000	149	33.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			732.00000	942	33.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			249.00000	156	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			693.00000	900	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			216.00000	135	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			810.00000	1,028	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			408.00000	266	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			353.00000	510	29.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			188.00000	117	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			933.00000	1,160	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			172.00000	106	35.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,017.00000	1,250	35.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			226.00000	141	33.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			771.00000	985	33.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			206.00000	128	34.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			851.00000	1,072	34.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			318.00000	203	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			512.00000	697	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			101.00000	60	36.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,396.00000	1,653	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			94.00000	55	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,439.00000	1,699	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			76.00000	44	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,571.00000	1,837	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,206.00000	1,907	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			872.00000	621	24.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			67.00000	115	24.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			587.00000	391	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			181.00000	284	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			794.00000	554	24.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			89.00000	147	24.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			957.00000	694	24.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			52.00000	87	24.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,369.00000	1,077	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			13.00000	21	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,321.00000	1,031	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			16.00000	25	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,513.00000	1,218	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			8.00000	12	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,513.00000	1,218	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			8.00000	12	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,562.00000	1,266	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			6.00000	10	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,709.00000	1,412	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			3.00000	5	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,660.00000	1,363	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			4.00000	7	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,611.00000	1,315	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			5.00000	8	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,808.00000	1,510	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			2.00000	3	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,562.00000	1,266	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			6.00000	10	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,056.00000	1,757	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,957.00000	1,658	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	2	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,857.00000	1,559	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			2.00000	3	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,758.00000	1,461	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	4	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,465.00000	1,171	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			9.00000	15	23.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,274.00000	986	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			18.00000	29	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,758.00000	1,461	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	4	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,660.00000	1,363	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			4.00000	7	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,274.00000	986	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			18.00000	29	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,181.00000	897	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			25.00000	40	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,106.00000	1,807	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	1	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,006.00000	1,708	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	1	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,907.00000	1,608	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	2	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,416.00000	1,124	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			11.00000	18	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,006.00000	1,708	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	1	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,907.00000	1,608	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	2	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,416.00000	1,124	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			11.00000	18	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,321.00000	1,031	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			16.00000	25	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,227.00000	941	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			22.00000	34	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,056.00000	1,757	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,957.00000	1,658	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	2	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,465.00000	1,171	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			9.00000	15	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,808.00000	1,510	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			2.00000	3	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,135.00000	853	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			29.00000	47	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,045.00000	771	23.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			39.00000	65	23.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			957.00000	694	24.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			52.00000	87	24.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,045.00000	771	23.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			39.00000	65	23.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			794.00000	554	24.99	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	9.40	Put			89.00000	147	24.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			587.00000	391	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			181.00000	284	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,227.00000	941	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			22.00000	34	23.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			872.00000	621	24.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			67.00000	115	24.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			527.00000	350	27.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			221.00000	344	27.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			527.00000	350	27.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			221.00000	344	27.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			475.00000	313	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			270.00000	407	28.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			833.00000	587	24.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			77.00000	130	24.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			757.00000	522	25.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			101.00000	165	25.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			452.00000	296	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			296.00000	440	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			249.00000	156	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			693.00000	900	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			226.00000	141	33.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			771.00000	985	33.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			158.00000	97	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,102.00000	1,341	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			141.00000	87	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,186.00000	1,430	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			197.00000	122	34.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			891.00000	1,116	34.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			180.00000	111	35.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			974.00000	1,205	35.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			197.00000	122	34.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			891.00000	1,116	34.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			132.00000	80	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,227.00000	1,474	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			116.00000	69	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,310.00000	1,563	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			116.00000	69	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,310.00000	1,563	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			88.00000	51	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,482.00000	1,745	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			66.00000	37	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,660.00000	1,931	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			57.00000	32	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,751.00000	2,025	36.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.90	Call			49.00000	27	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,843.00000	2,121	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			42.00000	23	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,936.00000	2,216	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			158.00000	97	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,102.00000	1,341	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			141.00000	87	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,186.00000	1,430	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			124.00000	75	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,268.00000	1,518	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			108.00000	64	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,353.00000	1,608	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			82.00000	47	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,526.00000	1,791	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			71.00000	40	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,615.00000	1,884	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			61.00000	34	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,706.00000	1,978	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			53.00000	29	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,797.00000	2,073	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			57.00000	32	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,751.00000	2,025	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			151.00000	93	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,146.00000	1,387	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			188.00000	117	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			933.00000	1,160	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			452.00000	296	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			296.00000	440	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			685.00000	464	25.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			130.00000	207	25.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			914.00000	657	24.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			59.00000	100	24.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			757.00000	522	25.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			101.00000	165	25.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,001.00000	732	24.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			45.00000	76	24.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			833.00000	587	24.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			77.00000	130	24.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			618.00000	413	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			163.00000	257	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.98400		10.29060		27.47	7,018,752.00	703	7,253.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			700.00000	534	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			709.00000	850	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			646.00000	487	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			805.00000	953	29.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Call			613.00000	451	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			872.00000	1,017	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			719.00000	549	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			679.00000	815	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			739.00000	565	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			649.00000	781	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			682.00000	519	28.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			741.00000	885	28.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			663.00000	505	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			773.00000	921	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			582.00000	418	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			941.00000	1,084	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			582.00000	418	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			941.00000	1,084	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			700.00000	534	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			709.00000	850	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			779.00000	599	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			589.00000	715	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			820.00000	635	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			529.00000	651	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			940.00000	733	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			399.00000	499	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			966.00000	754	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			375.00000	470	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			914.00000	712	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			424.00000	528	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			890.00000	693	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			449.00000	559	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			799.00000	616	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			559.00000	682	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			799.00000	616	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			559.00000	682	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			759.00000	581	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			618.00000	747	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			682.00000	519	28.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			741.00000	885	28.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			597.00000	435	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			907.00000	1,051	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			597.00000	435	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			907.00000	1,051	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			629.00000	469	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			839.00000	985	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			613.00000	451	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			872.00000	1,017	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			530.00000	372	29.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,040.00000	1,188	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			567.00000	402	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			977.00000	1,118	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			495.00000	344	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,105.00000	1,260	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			446.00000	305	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,205.00000	1,371	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			416.00000	281	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,275.00000	1,447	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			512.00000	358	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,072.00000	1,224	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			530.00000	372	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,040.00000	1,188	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			478.00000	330	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,138.00000	1,296	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			663.00000	505	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			773.00000	921	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			360.00000	237	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,419.00000	1,603	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			288.00000	183	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,647.00000	1,849	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			277.00000	175	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,686.00000	1,891	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			247.00000	153	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,806.00000	2,019	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			401.00000	269	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,310.00000	1,485	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			512.00000	358	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,072.00000	1,224	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			842.00000	654	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			502.00000	620	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,094.00000	852	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			303.00000	368	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			866.00000	674	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			475.00000	590	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,029.00000	801	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			338.00000	417	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			914.00000	712	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			424.00000	528	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,162.00000	905	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			271.00000	321	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,496.00000	1,217	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			155.00000	183	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,496.00000	1,217	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			155.00000	183	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,616.00000	1,332	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			126.00000	148	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,658.00000	1,371	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			117.00000	137	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,699.00000	1,411	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			109.00000	127	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,784.00000	1,493	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			94.00000	109	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,742.00000	1,452	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			101.00000	118	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,914.00000	1,619	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			74.00000	85	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,742.00000	1,452	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			101.00000	118	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,576.00000	1,293	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			135.00000	159	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,093.00000	1,794	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			53.00000	60	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,003.00000	1,706	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			62.00000	72	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,827.00000	1,535	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			87.00000	101	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,418.00000	1,143	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			177.00000	209	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,342.00000	1,072	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			201.00000	238	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,048.00000	1,750	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			57.00000	66	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,958.00000	1,663	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			68.00000	79	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,871.00000	1,577	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			80.00000	93	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,535.00000	1,254	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			145.00000	170	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,456.00000	1,180	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			166.00000	196	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,379.00000	1,107	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			189.00000	223	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,277.00000	1,975	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			36.00000	41	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,184.00000	1,884	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			44.00000	50	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,827.00000	1,535	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			87.00000	101	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,914.00000	1,619	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			74.00000	85	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,139.00000	1,839	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			48.00000	55	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,958.00000	1,663	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			68.00000	79	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,535.00000	1,254	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			145.00000	170	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,784.00000	1,493	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			94.00000	109	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,699.00000	1,411	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			109.00000	127	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,616.00000	1,332	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			126.00000	148	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,379.00000	1,107	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			189.00000	223	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,305.00000	1,037	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			214.00000	253	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,232.00000	970	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			241.00000	286	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,305.00000	1,037	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			214.00000	253	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			966.00000	754	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			375.00000	470	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,029.00000	801	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			338.00000	417	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,232.00000	970	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			241.00000	286	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			779.00000	599	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			589.00000	715	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,162.00000	905	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			271.00000	321	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			866.00000	674	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			475.00000	590	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,061.00000	826	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			320.00000	392	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			997.00000	777	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			356.00000	443	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			759.00000	581	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			618.00000	747	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			549.00000	387	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,008.00000	1,153	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			416.00000	281	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,275.00000	1,447	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			387.00000	258	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,346.00000	1,524	29.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.00	Call			462.00000	317	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,171.00000	1,333	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			431.00000	292	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,240.00000	1,408	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			495.00000	344	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,105.00000	1,260	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			431.00000	292	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,240.00000	1,408	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			373.00000	248	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,382.00000	1,564	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			347.00000	228	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,456.00000	1,644	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			322.00000	209	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,531.00000	1,725	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			299.00000	191	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,608.00000	1,807	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			334.00000	218	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,494.00000	1,684	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			310.00000	200	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,569.00000	1,766	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			266.00000	168	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,726.00000	1,934	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			228.00000	140	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,887.00000	2,106	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			211.00000	128	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,970.00000	2,194	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			195.00000	116	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,054.00000	2,282	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			180.00000	106	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,139.00000	2,372	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			256.00000	160	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,766.00000	1,976	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			237.00000	147	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,847.00000	2,063	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			219.00000	134	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,929.00000	2,150	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			203.00000	122	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,012.00000	2,238	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			310.00000	200	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,569.00000	1,766	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			211.00000	128	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,970.00000	2,194	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			739.00000	565	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			649.00000	781	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			373.00000	248	29.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,382.00000	1,564	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			347.00000	228	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,456.00000	1,644	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			446.00000	305	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,205.00000	1,371	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			360.00000	237	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,419.00000	1,603	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			842.00000	654	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			502.00000	620	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			997.00000	777	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			356.00000	443	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			890.00000	693	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			449.00000	559	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,197.00000	937	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			256.00000	303	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,128.00000	878	25.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			287.00000	344	25.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,061.00000	826	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			320.00000	392	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.14790		10.46010		27.29	253,697.50	25	60.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			937.00000	757	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			927.00000	1,059	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			883.00000	703	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,023.00000	1,155	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			833.00000	648	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,123.00000	1,250	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			866.00000	684	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,056.00000	1,186	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			956.00000	773	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			896.00000	1,025	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			901.00000	722	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			991.00000	1,124	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			883.00000	703	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,023.00000	1,155	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			802.00000	613	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,192.00000	1,315	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			802.00000	613	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,192.00000	1,315	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			919.00000	741	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			959.00000	1,094	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			901.00000	722	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			991.00000	1,124	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			996.00000	806	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			836.00000	958	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,037.00000	841	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Put			777.00000	893	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,137.00000	937	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			627.00000	739	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,187.00000	975	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			577.00000	677	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,159.00000	956	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			599.00000	708	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,116.00000	917	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			656.00000	770	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			645.00000	475	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,485.00000	1,627	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,216.00000	995	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			556.00000	647	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,159.00000	956	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			599.00000	708	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,075.00000	878	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			715.00000	830	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,336.00000	1,083	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			476.00000	535	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,275.00000	1,037	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			515.00000	590	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,216.00000	995	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			556.00000	647	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			996.00000	806	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			836.00000	958	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			956.00000	773	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			896.00000	1,025	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,368.00000	1,106	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			457.00000	508	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,306.00000	1,060	25.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			496.00000	562	25.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,246.00000	1,016	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			535.00000	618	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,095.00000	898	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			685.00000	800	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,056.00000	859	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			746.00000	861	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,016.00000	823	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			806.00000	925	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			976.00000	789	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			866.00000	991	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,399.00000	1,130	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			439.00000	483	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,275.00000	1,037	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			515.00000	590	25.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,037.00000	841	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			777.00000	893	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,075.00000	878	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			715.00000	830	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			850.00000	666	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,089.00000	1,218	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			817.00000	630	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,157.00000	1,282	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			787.00000	596	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,227.00000	1,348	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			749.00000	564	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,289.00000	1,416	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,056.00000	859	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			746.00000	861	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			976.00000	789	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			866.00000	991	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			768.00000	580	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,258.00000	1,382	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			731.00000	548	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,321.00000	1,450	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			695.00000	518	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,385.00000	1,520	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			817.00000	630	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,157.00000	1,282	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			731.00000	548	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,321.00000	1,450	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			661.00000	489	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,451.00000	1,591	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			787.00000	596	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,227.00000	1,348	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			713.00000	533	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,353.00000	1,485	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.27880		10.59530		27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,122.00000	927	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,127.00000	1,248	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,069.00000	881	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,224.00000	1,352	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,019.00000	838	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,324.00000	1,459	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,052.00000	866	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,257.00000	1,387	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,139.00000	942	28.05	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,094.00000	1,214	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,086.00000	896	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,191.00000	1,317	28.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.00	Call			988.00000	811	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,392.00000	1,532	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,104.00000	911	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,159.00000	1,282	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,052.00000	866	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,257.00000	1,387	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,175.00000	975	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,029.00000	1,147	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,231.00000	1,028	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			936.00000	1,049	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,334.00000	1,116	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			788.00000	888	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,356.00000	1,136	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			760.00000	857	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,312.00000	1,098	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			817.00000	919	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,312.00000	1,098	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			817.00000	919	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,212.00000	1,010	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			967.00000	1,081	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,157.00000	959	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,061.00000	1,180	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			678.00000	549	31.96	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,382.00000	2,570	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			563.00000	452	33.30	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,967.00000	3,173	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,401.00000	1,175	26.28	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			706.00000	796	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			943.00000	773	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,497.00000	1,644	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			957.00000	785	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,462.00000	1,607	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			901.00000	737	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,605.00000	1,759	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			928.00000	761	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,533.00000	1,682	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			678.00000	549	31.96	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,382.00000	2,570	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			824.00000	673	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,829.00000	1,994	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			849.00000	694	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,753.00000	1,915	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,193.00000	992	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			998.00000	1,114	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			735.00000	599	31.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,140.00000	2,320	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			660.00000	533	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,465.00000	2,654	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			593.00000	476	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,797.00000	2,998	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			535.00000	429	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,140.00000	3,350	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			756.00000	616	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,061.00000	2,237	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			608.00000	490	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,713.00000	2,911	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			548.00000	440	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,053.00000	3,261	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,294.00000	1,992	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			198.00000	213	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,850.00000	1,572	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			355.00000	393	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,497.00000	1,260	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			602.00000	681	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			715.00000	582	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,220.00000	2,403	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			522.00000	418	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,227.00000	3,439	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,374.00000	2,070	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			179.00000	192	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,919.00000	1,637	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			323.00000	358	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,548.00000	1,306	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			553.00000	628	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,271.00000	1,062	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			876.00000	983	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			874.00000	715	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,679.00000	1,836	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			625.00000	504	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,630.00000	2,825	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,061.00000	1,773	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			265.00000	294	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,657.00000	1,406	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			462.00000	527	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			778.00000	634	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,983.00000	2,155	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			485.00000	371	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,490.00000	3,693	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,989.00000	1,704	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			293.00000	325	23.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,602.00000	1,355	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			506.00000	576	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			642.00000	518	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,547.00000	2,739	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			548.00000	440	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,053.00000	3,261	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			468.00000	357	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,573.00000	3,778	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,137.00000	1,844	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			241.00000	265	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,720.00000	1,459	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			424.00000	480	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			801.00000	653	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,905.00000	2,074	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			577.00000	464	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,882.00000	3,085	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			497.00000	386	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,402.00000	3,608	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,215.00000	1,917	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			219.00000	238	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,784.00000	1,514	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			389.00000	435	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,448.00000	1,216	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			653.00000	738	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			696.00000	565	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,301.00000	2,486	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			593.00000	476	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,797.00000	2,998	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			509.00000	402	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,314.00000	3,523	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,098.00000	1,808	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			253.00000	280	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,688.00000	1,432	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			443.00000	503	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,378.00000	1,155	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			733.00000	826	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			789.00000	643	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,944.00000	2,115	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			669.00000	541	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,423.00000	2,612	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			570.00000	458	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,925.00000	3,129	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			491.00000	379	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,446.00000	3,650	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,540.00000	2,232	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.20	Put			145.00000	153	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,061.00000	1,773	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			265.00000	294	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			778.00000	634	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,983.00000	2,155	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,624.00000	2,315	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			129.00000	137	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,720.00000	1,459	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			424.00000	480	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,667.00000	2,357	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			122.00000	129	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,175.00000	1,880	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			230.00000	252	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,752.00000	1,486	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			406.00000	457	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,424.00000	1,195	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			679.00000	767	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			972.00000	798	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,427.00000	1,569	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			812.00000	663	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,867.00000	2,034	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			687.00000	557	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,342.00000	2,528	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			585.00000	470	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,840.00000	3,041	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,797.00000	2,486	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			102.00000	107	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,850.00000	1,572	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			355.00000	393	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			715.00000	582	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,220.00000	2,403	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,754.00000	2,443	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			108.00000	114	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,254.00000	1,954	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			209.00000	225	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,817.00000	1,543	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			372.00000	414	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,472.00000	1,238	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			627.00000	709	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,003.00000	824	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,358.00000	1,496	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			836.00000	683	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,791.00000	1,954	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			706.00000	573	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,260.00000	2,445	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 14/12/2009 Currency Future	13.25	Call			528.00000	423	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,183.00000	3,394	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,975.00000	2,661	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			79.00000	82	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,456.00000	2,151	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			161.00000	172	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			901.00000	737	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,605.00000	1,759	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,020.00000	2,706	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			74.00000	77	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,498.00000	2,191	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			153.00000	162	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,024.00000	1,738	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			279.00000	310	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,629.00000	1,380	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			484.00000	551	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			914.00000	749	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,569.00000	1,720	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			767.00000	625	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,022.00000	2,196	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,065.00000	2,751	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			70.00000	72	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,710.00000	2,400	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			115.00000	121	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,784.00000	1,514	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			389.00000	435	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,415.00000	2,110	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			170.00000	181	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,953.00000	1,670	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			308.00000	341	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,575.00000	1,330	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			530.00000	602	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,291.00000	1,080	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			846.00000	951	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			887.00000	726	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,642.00000	1,797	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			746.00000	607	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,100.00000	2,278	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			633.00000	511	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,588.00000	2,782	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			460.00000	350	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,615.00000	3,821	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,989.00000	1,704	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			293.00000	325	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			756.00000	616	31.13	0.00	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	11.90	Put		2,061.00000	2,237	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		436.00000	330	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,740.00000	3,951	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		452.00000	343	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,656.00000	3,864	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,024.00000	1,738	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		279.00000	310	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		767.00000	625	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,022.00000	2,196	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		651.00000	525	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,506.00000	2,697	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		477.00000	364	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,531.00000	3,735	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		420.00000	317	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,825.00000	4,038	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,582.00000	2,274	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		137.00000	145	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,456.00000	2,151	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		161.00000	172	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,540.00000	2,232	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		145.00000	153	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.77570	11.11960		28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,381.00000	1,156	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,361.00000	1,480	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,363.00000	1,140	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,393.00000	1,515	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,312.00000	1,095	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,492.00000	1,619	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,266.00000	1,055	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,587.00000	1,719	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,295.00000	1,080	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,526.00000	1,655	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,346.00000	1,125	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,426.00000	1,549	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,029.00000	849	31.00	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,209.00000	2,373	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,916.00000	1,644	26.05	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		646.00000	718	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,295.00000	1,080	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,526.00000	1,655	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,279.00000	1,066	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,560.00000	1,690	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,202.00000	998	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,732.00000	1,873	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,263.00000	1,052	29.41	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 15/03/2010 Currency Future	11.45	Put			1,594.00000	1,726	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,247.00000	1,038	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,628.00000	1,762	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,172.00000	973	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,803.00000	1,947	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,232.00000	1,025	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,662.00000	1,799	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,217.00000	1,011	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,697.00000	1,836	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,329.00000	1,110	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,459.00000	1,584	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,417.00000	1,188	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,297.00000	1,412	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,455.00000	1,221	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,235.00000	1,345	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,436.00000	1,204	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,266.00000	1,379	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,399.00000	1,172	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,329.00000	1,446	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,633.00000	1,386	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			963.00000	1,060	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,969.00000	1,693	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			599.00000	667	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,864.00000	1,596	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			695.00000	771	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,815.00000	1,551	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			745.00000	825	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,767.00000	1,507	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			797.00000	882	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,721.00000	1,465	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			851.00000	940	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,676.00000	1,425	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			906.00000	999	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			972.00000	801	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,402.00000	2,575	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,110.00000	1,823	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			490.00000	547	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,217.00000	1,011	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,697.00000	1,836	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			750.00000	591	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,330.00000	3,515	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,200.00000	1,907	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			430.00000	481	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,474.00000	1,238	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,204.00000	1,312	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.55	Call			784.00000	620	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,214.00000	3,394	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,262.00000	1,966	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			393.00000	440	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,512.00000	1,273	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,143.00000	1,248	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,474.00000	1,238	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,204.00000	1,312	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			804.00000	640	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,134.00000	3,315	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,294.00000	1,996	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			375.00000	420	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,532.00000	1,291	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,112.00000	1,216	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,494.00000	1,256	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,174.00000	1,280	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,381.00000	1,156	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,361.00000	1,480	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			812.00000	651	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,092.00000	3,275	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,360.00000	2,057	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			340.00000	381	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,571.00000	1,328	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,051.00000	1,153	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			828.00000	672	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,009.00000	3,196	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,144.00000	948	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,875.00000	2,023	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			696.00000	544	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,527.00000	3,719	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,996.00000	1,718	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			577.00000	642	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,187.00000	985	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,767.00000	1,910	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,158.00000	961	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,839.00000	1,985	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			707.00000	553	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,487.00000	3,678	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,864.00000	1,596	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			695.00000	771	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,144.00000	948	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,875.00000	2,023	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,117.00000	925	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,947.00000	2,099	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,091.00000	902	30.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,021.00000	2,177	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			656.00000	510	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,686.00000	3,884	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,942.00000	1,668	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			623.00000	692	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,312.00000	1,095	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,492.00000	1,619	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,158.00000	961	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,839.00000	1,985	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,131.00000	937	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,911.00000	2,061	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			686.00000	536	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,566.00000	3,760	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,052.00000	1,769	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			532.00000	594	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			728.00000	572	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,408.00000	3,596	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,169.00000	1,879	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			450.00000	503	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,231.00000	1,936	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			411.00000	460	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,494.00000	1,255	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,174.00000	1,280	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			796.00000	630	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,176.00000	3,354	32.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.39640		14.76520		26.35	6,377,605.20	443	14,288.00
£ / R On 16/03/2009 Currency Future	14.75	Call			563.00000	368	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			548.00000	722	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			624.00000	414	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			459.00000	618	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			604.00000	398	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			488.00000	652	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			583.00000	383	27.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			518.00000	686	27.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			727.00000	486	26.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			362.00000	490	26.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			788.00000	526	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			323.00000	430	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			788.00000	526	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			323.00000	430	25.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			852.00000	571	25.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			286.00000	374	25.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			953.00000	650	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			237.00000	303	24.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.15	Call			885.00000	595	25.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			269.00000	348	25.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			647.00000	431	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			431.00000	584	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			525.00000	341	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			610.00000	794	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			457.00000	293	29.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			742.00000	946	29.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			507.00000	328	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			641.00000	831	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			442.00000	282	29.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			776.00000	986	29.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			543.00000	354	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			578.00000	758	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			427.00000	272	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			812.00000	1,026	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			473.00000	304	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			708.00000	908	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			698.00000	467	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			383.00000	521	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,060.00000	744	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			194.00000	248	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,097.00000	777	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			181.00000	231	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			918.00000	620	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			253.00000	324	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			647.00000	431	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			431.00000	584	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			624.00000	414	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			459.00000	618	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			489.00000	316	29.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			674.00000	869	29.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			386.00000	236	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			921.00000	1,140	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			304.00000	160	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,189.00000	1,414	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			252.00000	127	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,337.00000	1,581	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			318.00000	170	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,153.00000	1,373	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			374.00000	224	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			958.00000	1,177	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			362.00000	212	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			996.00000	1,216	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			374.00000	224	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.35	Put			958.00000	1,177	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			339.00000	190	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,074.00000	1,294	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			386.00000	236	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			921.00000	1,140	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			328.00000	180	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,113.00000	1,333	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			208.00000	100	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,493.00000	1,753	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			290.00000	151	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,225.00000	1,455	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			318.00000	170	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,153.00000	1,373	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			265.00000	135	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,299.00000	1,538	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			179.00000	83	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,614.00000	1,886	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			189.00000	88	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,573.00000	1,842	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			241.00000	120	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,376.00000	1,623	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			208.00000	100	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,493.00000	1,753	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			162.00000	73	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,697.00000	1,976	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			146.00000	64	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,781.00000	2,068	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			146.00000	64	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,781.00000	2,068	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			229.00000	113	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,414.00000	1,666	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			132.00000	56	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,867.00000	2,160	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			90.00000	35	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,175.00000	2,488	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			101.00000	40	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,086.00000	2,393	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			61.00000	21	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,495.00000	2,825	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			42.00000	13	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,777.00000	3,117	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			21.00000	6	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,306.00000	3,659	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			10.00000	2	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,894.00000	4,256	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.80	Call			8.00000	2	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,043.00000	4,405	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			12.00000	3	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,747.00000	4,106	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			24.00000	7	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,209.00000	3,560	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			13.00000	3	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,697.00000	4,056	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			81.00000	30	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,265.00000	2,584	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			198.00000	94	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,533.00000	1,797	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			119.00000	49	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,953.00000	2,253	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			219.00000	106	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,453.00000	1,710	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			362.00000	212	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			996.00000	1,216	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			413.00000	262	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			848.00000	1,066	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			350.00000	201	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,035.00000	1,254	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			543.00000	354	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			578.00000	758	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			507.00000	328	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			641.00000	831	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			399.00000	249	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			884.00000	1,103	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			265.00000	135	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,299.00000	1,538	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			241.00000	120	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,376.00000	1,623	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			457.00000	293	29.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			742.00000	946	29.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			427.00000	272	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			812.00000	1,026	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			328.00000	180	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,113.00000	1,333	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			277.00000	143	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,262.00000	1,497	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			252.00000	127	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,337.00000	1,581	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			304.00000	160	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,189.00000	1,414	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			179.00000	83	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.20	Put			1,614.00000	1,886	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			162.00000	73	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,697.00000	1,976	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			106.00000	43	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,041.00000	2,346	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			219.00000	106	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,453.00000	1,710	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			198.00000	94	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,533.00000	1,797	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			119.00000	49	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,953.00000	2,253	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			95.00000	37	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,130.00000	2,441	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			171.00000	78	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,655.00000	1,931	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			154.00000	68	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,739.00000	2,022	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			139.00000	60	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,824.00000	2,113	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			125.00000	52	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,910.00000	2,206	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			112.00000	46	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,997.00000	2,299	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			241.00000	120	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,376.00000	1,623	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			72.00000	26	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,357.00000	2,680	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			64.00000	23	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,449.00000	2,776	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			57.00000	19	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,542.00000	2,873	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			51.00000	17	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,636.00000	2,970	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			19.00000	5	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,403.00000	3,758	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			16.00000	4	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,501.00000	3,858	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			14.00000	3	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,599.00000	3,957	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			11.00000	2	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,796.00000	4,156	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			10.00000	2	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,894.00000	4,256	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			8.00000	2	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,993.00000	4,355	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,092.00000	4,455	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			40.00000	12	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,825.00000	3,166	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			35.00000	11	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,920.00000	3,264	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			31.00000	9	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,016.00000	3,363	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			27.00000	8	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,112.00000	3,461	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			35.00000	11	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,920.00000	3,264	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			27.00000	8	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,112.00000	3,461	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			19.00000	5	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,403.00000	3,758	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			14.00000	3	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,599.00000	3,957	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			20.00000	5	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,355.00000	3,709	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			17.00000	4	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,452.00000	3,808	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			15.00000	4	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,550.00000	3,907	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			13.00000	3	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,648.00000	4,007	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			10.00000	2	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,845.00000	4,206	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			9.00000	2	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,944.00000	4,305	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			7.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,142.00000	4,505	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			13.00000	3	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,697.00000	4,056	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			7.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,092.00000	4,455	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,191.00000	4,555	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			5.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,290.00000	4,655	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			5.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,390.00000	4,754	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			4.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,489.00000	4,854	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			11.00000	2	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Put			3,796.00000	4,156	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			6.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,191.00000	4,555	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			5.00000	1	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,290.00000	4,655	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			38.00000	11	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,872.00000	3,215	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			33.00000	10	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,968.00000	3,313	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			29.00000	8	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,064.00000	3,412	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			26.00000	7	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,161.00000	3,511	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			23.00000	6	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,257.00000	3,610	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			68.00000	24	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,403.00000	2,728	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			54.00000	18	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,589.00000	2,922	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			48.00000	16	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,683.00000	3,019	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			95.00000	37	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,130.00000	2,441	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			85.00000	32	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,220.00000	2,536	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			76.00000	28	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,311.00000	2,632	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			68.00000	24	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,403.00000	2,728	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			38.00000	11	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,872.00000	3,215	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			154.00000	68	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,739.00000	2,022	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			90.00000	35	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,175.00000	2,488	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			85.00000	32	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,220.00000	2,536	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			277.00000	143	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,262.00000	1,497	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			252.00000	127	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,337.00000	1,581	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			125.00000	52	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,910.00000	2,206	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			442.00000	282	29.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			776.00000	986	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.15	Call			189.00000	88	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,573.00000	1,842	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			525.00000	341	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			610.00000	794	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			604.00000	398	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			488.00000	652	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			820.00000	548	25.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			304.00000	402	25.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			757.00000	506	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			342.00000	460	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			670.00000	448	26.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			405.00000	552	26.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,211.00000	881	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			146.00000	185	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,134.00000	811	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			169.00000	215	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			988.00000	680	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			222.00000	284	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,373.00000	1,031	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			108.00000	134	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,291.00000	955	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			126.00000	158	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,134.00000	811	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			169.00000	215	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,414.00000	1,070	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			99.00000	124	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,332.00000	992	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			116.00000	146	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,251.00000	918	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			136.00000	171	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,173.00000	846	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			157.00000	199	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,023.00000	712	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			208.00000	265	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			953.00000	650	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			237.00000	303	24.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			757.00000	506	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			342.00000	460	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			727.00000	486	26.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			362.00000	490	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.65180		15.03160		27.03	0.00	0	399.00
£ / R On 12/06/2009 Currency Future	15.05	Call			997.00000	786	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,016.00000	1,184	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,056.00000	834	27.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			924.00000	1,082	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.95	Call			1,036.00000	817	27.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			954.00000	1,116	27.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,016.00000	801	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			985.00000	1,149	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,155.00000	924	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			773.00000	922	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,203.00000	962	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			721.00000	860	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,176.00000	943	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			744.00000	892	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,231.00000	982	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			699.00000	830	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,316.00000	1,041	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			635.00000	739	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,259.00000	1,001	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			677.00000	799	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,095.00000	869	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			863.00000	1,017	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			979.00000	770	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,047.00000	1,218	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			892.00000	699	28.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,211.00000	1,397	28.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			961.00000	755	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,079.00000	1,253	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			892.00000	699	28.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,211.00000	1,397	28.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			997.00000	786	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,016.00000	1,184	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			861.00000	668	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,279.00000	1,466	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			926.00000	726	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,144.00000	1,325	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,114.00000	887	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			833.00000	985	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,436.00000	1,144	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			555.00000	642	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,406.00000	1,116	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			574.00000	664	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,467.00000	1,172	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			536.00000	620	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,075.00000	851	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			893.00000	1,049	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			943.00000	741	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,111.00000	1,289	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			830.00000	634	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Put			1,349.00000	1,533	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			716.00000	526	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,585.00000	1,775	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			634.00000	459	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,753.00000	1,957	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			733.00000	541	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,552.00000	1,739	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			801.00000	602	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,420.00000	1,600	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			787.00000	586	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,456.00000	1,634	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			816.00000	618	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,384.00000	1,566	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			769.00000	571	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,487.00000	1,669	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			816.00000	618	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,384.00000	1,566	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			575.00000	410	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,893.00000	2,108	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			682.00000	499	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,651.00000	1,847	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			650.00000	472	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,718.00000	1,920	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			533.00000	377	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,001.00000	2,225	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			619.00000	446	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,787.00000	1,995	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			560.00000	399	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,929.00000	2,147	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			506.00000	355	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,075.00000	2,304	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			481.00000	335	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,149.00000	2,384	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			469.00000	326	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,187.00000	2,424	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			546.00000	387	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,965.00000	2,186	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			604.00000	434	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,822.00000	2,032	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			457.00000	316	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,225.00000	2,464	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			380.00000	256	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,498.00000	2,755	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			400.00000	272	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,419.00000	2,671	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.50	Call			314.00000	207	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,782.00000	3,055	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			266.00000	171	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,034.00000	3,319	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			188.00000	116	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,557.00000	3,864	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			132.00000	77	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,100.00000	4,425	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			120.00000	70	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,239.00000	4,568	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			149.00000	88	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,917.00000	4,237	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			194.00000	120	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,512.00000	3,818	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			206.00000	128	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,424.00000	3,726	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			153.00000	92	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,872.00000	4,190	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			360.00000	241	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,578.00000	2,839	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			589.00000	422	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,857.00000	2,070	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			751.00000	556	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,519.00000	1,704	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,056.00000	834	27.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			924.00000	1,082	27.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			979.00000	770	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,047.00000	1,218	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			909.00000	712	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,177.00000	1,361	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			876.00000	686	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,245.00000	1,434	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			845.00000	651	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,314.00000	1,499	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,095.00000	869	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			863.00000	1,017	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			909.00000	712	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,177.00000	1,361	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			876.00000	686	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,245.00000	1,434	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			961.00000	755	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,079.00000	1,253	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			830.00000	634	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,349.00000	1,533	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			751.00000	556	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.80	Put			1,519.00000	1,704	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			716.00000	526	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,585.00000	1,775	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			801.00000	602	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,420.00000	1,600	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			619.00000	446	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,787.00000	1,995	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			716.00000	526	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,585.00000	1,775	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			650.00000	472	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,718.00000	1,920	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			699.00000	512	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,618.00000	1,811	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			666.00000	485	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,685.00000	1,883	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			560.00000	399	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,929.00000	2,147	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			682.00000	499	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,651.00000	1,847	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			589.00000	422	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,857.00000	2,070	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			506.00000	355	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,075.00000	2,304	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			457.00000	316	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,225.00000	2,464	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			481.00000	335	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,149.00000	2,384	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			433.00000	298	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,302.00000	2,546	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			411.00000	281	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,380.00000	2,629	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			433.00000	298	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,302.00000	2,546	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			390.00000	264	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,458.00000	2,713	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			519.00000	366	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,038.00000	2,264	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			494.00000	345	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,112.00000	2,343	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			445.00000	307	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,263.00000	2,505	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			422.00000	289	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,341.00000	2,587	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			634.00000	459	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,753.00000	1,957	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.35	Call			575.00000	410	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,893.00000	2,108	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			445.00000	307	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,263.00000	2,505	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			341.00000	227	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,659.00000	2,925	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			323.00000	213	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,741.00000	3,011	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			305.00000	200	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,824.00000	3,099	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			289.00000	188	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,907.00000	3,186	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			183.00000	112	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,601.00000	3,910	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			172.00000	105	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,691.00000	4,003	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			163.00000	98	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,781.00000	4,096	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			144.00000	86	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,963.00000	4,284	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			136.00000	80	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,054.00000	4,378	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			128.00000	75	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,146.00000	4,473	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			258.00000	166	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,077.00000	3,364	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			244.00000	155	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,163.00000	3,454	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			231.00000	146	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,249.00000	3,544	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			218.00000	136	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,336.00000	3,635	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			244.00000	155	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,163.00000	3,454	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			218.00000	136	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,336.00000	3,635	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			183.00000	112	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,601.00000	3,910	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			163.00000	98	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,781.00000	4,096	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			178.00000	108	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,646.00000	3,957	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			167.00000	101	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,736.00000	4,049	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			158.00000	95	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.70	Put			3,826.00000	4,143	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			140.00000	83	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,008.00000	4,331	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			124.00000	72	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,192.00000	4,520	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			117.00000	67	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,285.00000	4,615	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			144.00000	86	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,963.00000	4,284	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			128.00000	75	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,146.00000	4,473	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			113.00000	65	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,331.00000	4,663	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			106.00000	61	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,425.00000	4,759	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			100.00000	56	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,518.00000	4,855	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			94.00000	53	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,612.00000	4,951	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			140.00000	83	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,008.00000	4,331	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			110.00000	63	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,378.00000	4,711	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			103.00000	58	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,471.00000	4,807	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			332.00000	220	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,700.00000	2,968	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			297.00000	194	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,866.00000	3,142	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			281.00000	182	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,949.00000	3,230	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			251.00000	160	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,120.00000	3,409	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			237.00000	150	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,206.00000	3,499	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			224.00000	141	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,292.00000	3,589	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			212.00000	132	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,380.00000	3,680	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			390.00000	264	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,458.00000	2,713	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			370.00000	249	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,538.00000	2,797	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			350.00000	234	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,619.00000	2,882	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.40	Call			332.00000	220	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,700.00000	2,968	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			251.00000	160	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,120.00000	3,409	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			494.00000	345	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,112.00000	2,343	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			380.00000	256	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,498.00000	2,755	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			400.00000	272	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,419.00000	2,671	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			341.00000	227	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,659.00000	2,925	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			305.00000	200	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,824.00000	3,099	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			546.00000	387	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,965.00000	2,186	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			733.00000	541	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,552.00000	1,739	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,287.00000	1,020	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			656.00000	769	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,176.00000	943	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			744.00000	892	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,134.00000	905	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			802.00000	953	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,203.00000	962	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			721.00000	860	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,563.00000	1,260	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			481.00000	558	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,499.00000	1,201	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			517.00000	599	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,375.00000	1,089	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			594.00000	687	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,696.00000	1,383	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			415.00000	481	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,629.00000	1,321	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			447.00000	519	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,499.00000	1,201	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			517.00000	599	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,731.00000	1,415	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			399.00000	463	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,662.00000	1,352	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			431.00000	500	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,596.00000	1,290	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			464.00000	538	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,531.00000	1,230	25.81	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	14.00	Put			499.00000	578	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,346.00000	1,062	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			614.00000	710	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,596.00000	1,290	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			464.00000	538	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,287.00000	1,020	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			656.00000	769	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,075.00000	851	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			893.00000	1,049	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,436.00000	1,144	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			555.00000	642	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,155.00000	924	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			773.00000	922	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.89400		15.27870		27.07	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,321.00000	1,106	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,343.00000	1,512	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,378.00000	1,155	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,249.00000	1,411	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,359.00000	1,139	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,280.00000	1,445	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,340.00000	1,122	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,311.00000	1,478	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,476.00000	1,244	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,097.00000	1,250	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,527.00000	1,282	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,048.00000	1,188	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,501.00000	1,263	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,073.00000	1,219	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,579.00000	1,321	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,001.00000	1,127	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,633.00000	1,359	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			954.00000	1,065	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,417.00000	1,190	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,189.00000	1,346	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,303.00000	1,090	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,375.00000	1,546	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,218.00000	1,016	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,539.00000	1,722	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,268.00000	1,060	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,439.00000	1,616	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,201.00000	997	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,573.00000	1,753	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,303.00000	1,090	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,375.00000	1,546	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,186.00000	979	28.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.70	Put			1,607.00000	1,785	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,251.00000	1,045	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,472.00000	1,651	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,437.00000	1,207	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,159.00000	1,313	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,744.00000	1,448	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			865.00000	954	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,716.00000	1,422	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			887.00000	978	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,773.00000	1,475	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			844.00000	931	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,397.00000	1,172	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,219.00000	1,378	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,155.00000	943	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,676.00000	1,849	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,606.00000	1,340	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			977.00000	1,096	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,553.00000	1,301	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,024.00000	1,157	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,501.00000	1,263	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,073.00000	1,219	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,456.00000	1,225	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,128.00000	1,281	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,527.00000	1,282	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,048.00000	1,188	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,286.00000	1,075	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,407.00000	1,581	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,860.00000	1,556	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			782.00000	862	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,802.00000	1,502	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			823.00000	908	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,688.00000	1,397	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			909.00000	1,003	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,982.00000	1,670	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			703.00000	776	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,920.00000	1,612	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			742.00000	818	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,802.00000	1,502	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			823.00000	908	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,013.00000	1,699	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			684.00000	755	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,951.00000	1,641	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			722.00000	797	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,890.00000	1,584	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			761.00000	840	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.25	Call			1,831.00000	1,529	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			802.00000	885	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,660.00000	1,378	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			932.00000	1,034	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,321.00000	1,106	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,343.00000	1,512	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,125.00000	908	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,746.00000	1,914	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,286.00000	1,075	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,407.00000	1,581	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,155.00000	943	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,676.00000	1,849	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,125.00000	908	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,746.00000	1,914	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			1,096.00000	875	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,817.00000	1,981	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			1,059.00000	842	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,880.00000	2,048	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,417.00000	1,190	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,189.00000	1,346	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,234.00000	1,030	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,505.00000	1,686	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,170.00000	961	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,641.00000	1,817	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,234.00000	1,030	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,505.00000	1,686	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			1,139.00000	926	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,711.00000	1,882	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			1,110.00000	891	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,781.00000	1,947	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			1,077.00000	858	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,848.00000	2,014	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,744.00000	1,448	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			865.00000	954	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,476.00000	1,244	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,097.00000	1,250	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	1,172	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			0.00000	1,378	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	1,016	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			0.00000	1,722	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.60930		12.91440		26.90	11,676,211.80	926	5,904.00
€ / R On 16/03/2009 Currency Future	12.90	Call			473.00000	340	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			458.00000	631	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			435.00000	313	29.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.00	Put			521.00000	704	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			356.00000	255	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			692.00000	896	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			371.00000	266	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			656.00000	856	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			342.00000	245	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			728.00000	936	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			305.00000	217	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			840.00000	1,058	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			317.00000	227	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			802.00000	1,018	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			282.00000	199	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			918.00000	1,139	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			262.00000	182	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			998.00000	1,222	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			329.00000	236	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			765.00000	977	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			293.00000	208	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			879.00000	1,098	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			418.00000	300	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			554.00000	741	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			563.00000	404	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			349.00000	495	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			342.00000	245	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			728.00000	936	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			242.00000	166	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,078.00000	1,307	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			232.00000	159	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,118.00000	1,350	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			223.00000	153	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,158.00000	1,393	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			142.00000	89	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,628.00000	1,879	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			137.00000	83	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,672.00000	1,924	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			174.00000	118	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,410.00000	1,659	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			214.00000	146	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,199.00000	1,437	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			272.00000	190	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			958.00000	1,181	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			272.00000	190	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			958.00000	1,181	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			402.00000	288	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			587.00000	779	29.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.65	Call			262.00000	182	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			998.00000	1,222	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			454.00000	326	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			489.00000	667	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			174.00000	118	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,410.00000	1,659	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			124.00000	73	34.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,760.00000	2,014	34.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			81.00000	46	34.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,066.00000	2,336	34.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			189.00000	129	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,324.00000	1,569	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			197.00000	134	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,282.00000	1,525	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			858.00000	638	25.09	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			143.00000	229	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			494.00000	355	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			430.00000	596	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			668.00000	484	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			254.00000	375	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			929.00000	698	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			114.00000	189	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			929.00000	698	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			114.00000	189	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			972.00000	729	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			107.00000	170	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			893.00000	667	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			128.00000	208	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			758.00000	556	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			194.00000	297	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			790.00000	582	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			176.00000	273	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			697.00000	507	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			233.00000	348	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,103.00000	831	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			89.00000	122	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			823.00000	610	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			159.00000	250	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,015.00000	762	24.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			101.00000	153	24.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,469.00000	1,177	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			54.00000	68	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,376.00000	1,085	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			61.00000	76	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,284.00000	994	24.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.70	Put			69.00000	85	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,193.00000	904	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			79.00000	95	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			790.00000	582	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			176.00000	273	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,422.00000	1,131	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			58.00000	72	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,330.00000	1,039	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			65.00000	80	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,238.00000	949	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			74.00000	90	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,148.00000	867	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			84.00000	108	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,059.00000	796	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			95.00000	137	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			972.00000	729	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			107.00000	170	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,193.00000	904	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			79.00000	95	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			727.00000	531	26.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			213.00000	322	26.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			893.00000	667	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			128.00000	208	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			641.00000	462	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			276.00000	403	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			588.00000	422	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			323.00000	463	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			641.00000	462	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			276.00000	403	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			588.00000	422	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			323.00000	463	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			539.00000	387	27.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			375.00000	528	27.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			614.00000	441	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			299.00000	432	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,330.00000	1,039	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			65.00000	80	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,148.00000	867	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			84.00000	108	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			758.00000	556	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			194.00000	297	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			614.00000	441	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			299.00000	432	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			516.00000	371	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			402.00000	561	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Call			223.00000	153	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,158.00000	1,393	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			181.00000	123	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,367.00000	1,614	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			516.00000	371	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			402.00000	561	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			253.00000	174	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,038.00000	1,265	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			154.00000	100	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,540.00000	1,791	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			282.00000	199	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			918.00000	1,139	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,515.00000	1,224	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			51.00000	64	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			71.00000	40	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,157.00000	2,431	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			42.00000	33	38.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,728.00000	3,024	38.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			32.00000	19	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,317.00000	3,610	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			16.00000	9	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,901.00000	4,200	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			494.00000	355	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			430.00000	596	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			110.00000	64	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,846.00000	2,105	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			51.00000	36	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,387.00000	2,677	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			38.00000	30	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,974.00000	3,270	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			24.00000	14	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,559.00000	3,855	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			40.00000	32	39.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,826.00000	3,123	39.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			22.00000	14	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,608.00000	3,904	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			9.00000	5	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,394.00000	4,696	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			3.00000	2	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,189.00000	5,492	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,610.00000	1,317	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			45.00000	58	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			47.00000	35	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,482.00000	2,776	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			34.00000	21	40.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.15	Put			3,269.00000	3,561	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			13.00000	8	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,049.00000	4,348	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			5.00000	3	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,840.00000	5,143	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,993.00000	1,697	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			28.00000	38	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			76.00000	43	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,111.00000	2,383	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			40.00000	32	40.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,875.00000	3,172	40.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			21.00000	13	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,657.00000	3,953	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			8.00000	5	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,444.00000	4,745	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,334.00000	2,033	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	24	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,562.00000	1,270	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			48.00000	61	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			117.00000	68	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,803.00000	2,059	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			46.00000	35	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,531.00000	2,825	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			12.00000	7	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,098.00000	4,398	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,776.00000	2,472	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			12.00000	13	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,023.00000	2,718	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			9.00000	9	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,236.00000	1,936	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			21.00000	27	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			104.00000	60	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,889.00000	2,151	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			44.00000	34	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,629.00000	2,924	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			28.00000	17	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,414.00000	3,708	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,122.00000	2,817	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			8.00000	7	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,334.00000	2,033	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	24	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			117.00000	68	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,803.00000	2,059	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,073.00000	2,767	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			8.00000	8	36.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.65	Call			2,285.00000	1,985	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			20.00000	25	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			45.00000	34	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,580.00000	2,875	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			30.00000	18	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,366.00000	3,659	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,222.00000	2,916	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			7.00000	6	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,432.00000	2,130	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			17.00000	21	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,657.00000	1,364	27.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			43.00000	55	27.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			132.00000	78	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,717.00000	1,969	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			48.00000	36	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,433.00000	2,727	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			35.00000	22	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,221.00000	3,513	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,825.00000	2,521	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			11.00000	12	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,041.00000	1,745	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			27.00000	35	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			181.00000	123	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,367.00000	1,614	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,727.00000	2,423	34.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			12.00000	14	34.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,945.00000	1,650	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			30.00000	41	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			167.00000	113	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,453.00000	1,704	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			39.00000	31	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,925.00000	3,222	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			20.00000	12	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,706.00000	4,003	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,628.00000	2,325	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			14.00000	16	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,848.00000	1,554	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			34.00000	45	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			154.00000	100	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,540.00000	1,791	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			62.00000	38	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,248.00000	2,529	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			38.00000	28	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,023.00000	3,319	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			18.00000	11	40.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.70	Put			3,803.00000	4,101	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,924.00000	2,619	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			10.00000	10	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,138.00000	1,840	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			24.00000	31	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			727.00000	531	26.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			213.00000	322	26.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			92.00000	52	34.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,977.00000	2,243	34.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			25.00000	15	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,511.00000	3,806	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,579.00000	2,276	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			15.00000	17	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,800.00000	1,506	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			36.00000	47	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			148.00000	94	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,584.00000	1,835	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			58.00000	38	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,294.00000	2,578	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			37.00000	26	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,073.00000	3,367	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			17.00000	10	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,852.00000	4,151	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,481.00000	2,179	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			16.00000	19	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,705.00000	1,411	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			40.00000	52	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			36.00000	23	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,172.00000	3,464	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			15.00000	9	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,950.00000	4,249	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,530.00000	2,227	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			15.00000	18	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,752.00000	1,459	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			38.00000	50	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			55.00000	37	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,340.00000	2,628	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			37.00000	25	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,122.00000	3,415	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,825.00000	2,521	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			11.00000	12	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,875.00000	2,570	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			11.00000	11	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,090.00000	1,792	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			25.00000	33	30.81	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 16/03/2009 Currency Future	14.85	Call			86.00000	49	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,022.00000	2,290	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			41.00000	32	39.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,777.00000	3,073	39.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,677.00000	2,374	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			13.00000	15	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,896.00000	1,602	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			32.00000	43	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			161.00000	107	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,496.00000	1,747	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			67.00000	39	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,202.00000	2,480	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			38.00000	30	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,974.00000	3,270	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			19.00000	11	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,754.00000	4,052	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			11.00000	6	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,197.00000	4,497	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,041.00000	1,745	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			27.00000	35	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			15.00000	9	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,950.00000	4,249	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			6.00000	3	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,741.00000	5,044	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			6.00000	3	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,691.00000	4,994	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,285.00000	1,985	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			20.00000	25	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,515.00000	1,224	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			51.00000	64	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			418.00000	300	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			554.00000	741	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			45.00000	34	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,580.00000	2,875	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			12.00000	7	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,147.00000	4,447	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,383.00000	2,081	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			18.00000	22	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,610.00000	1,317	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			45.00000	58	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			47.00000	35	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,482.00000	2,776	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			34.00000	21	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,269.00000	3,561	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,419.00000	3,114	37.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	9.50	Put			4.00000	5	37.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,628.00000	2,325	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			14.00000	16	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,103.00000	831	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			89.00000	122	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			38.00000	28	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,023.00000	3,319	40.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.83410		13.14660		27.43	1,090,898.50	85	2,882.00
€ / R On 12/06/2009 Currency Future	13.15	Call			868.00000	717	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			871.00000	1,033	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			831.00000	681	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			934.00000	1,097	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			747.00000	589	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,100.00000	1,254	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			763.00000	606	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,066.00000	1,222	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			688.00000	538	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,191.00000	1,354	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			669.00000	522	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,222.00000	1,388	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			688.00000	538	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,191.00000	1,354	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			633.00000	491	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,286.00000	1,457	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			598.00000	461	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,351.00000	1,527	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			707.00000	554	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,160.00000	1,320	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			669.00000	522	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,222.00000	1,388	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			813.00000	662	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			966.00000	1,128	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			947.00000	784	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			750.00000	900	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			727.00000	571	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,130.00000	1,287	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			581.00000	447	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,384.00000	1,563	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			564.00000	433	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,418.00000	1,599	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			533.00000	406	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,486.00000	1,672	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			382.00000	283	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,886.00000	2,099	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			371.00000	273	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.70	Put			1,924.00000	2,139	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			459.00000	346	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,663.00000	1,861	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			517.00000	394	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,521.00000	1,709	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			615.00000	476	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,318.00000	1,492	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			707.00000	554	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,160.00000	1,320	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			727.00000	571	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,130.00000	1,287	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			813.00000	662	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			966.00000	1,128	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			796.00000	643	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			999.00000	1,159	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			779.00000	624	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,032.00000	1,190	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			633.00000	491	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,286.00000	1,457	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			779.00000	624	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,032.00000	1,190	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			868.00000	717	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			871.00000	1,033	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			533.00000	406	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,486.00000	1,672	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			419.00000	313	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,773.00000	1,979	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			327.00000	238	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,080.00000	2,304	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			269.00000	193	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,323.00000	2,559	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			473.00000	357	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,627.00000	1,823	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			502.00000	381	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,556.00000	1,747	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			967.00000	802	27.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			720.00000	868	27.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			887.00000	733	28.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			841.00000	999	28.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,030.00000	860	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			633.00000	775	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,290.00000	1,061	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			444.00000	527	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,259.00000	1,033	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			462.00000	549	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.25	Call			1,322.00000	1,091	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			426.00000	507	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,259.00000	1,033	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			462.00000	549	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,138.00000	938	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			541.00000	654	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,167.00000	959	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			521.00000	625	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,080.00000	898	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			584.00000	714	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,455.00000	1,213	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			359.00000	429	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,197.00000	982	26.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			501.00000	598	26.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,355.00000	1,120	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			408.00000	486	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,421.00000	1,182	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			375.00000	447	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,388.00000	1,151	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			391.00000	467	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,705.00000	1,446	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			259.00000	312	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,632.00000	1,377	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			285.00000	343	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,560.00000	1,310	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			313.00000	376	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,490.00000	1,245	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			343.00000	411	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,228.00000	1,004	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			481.00000	570	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,668.00000	1,412	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			272.00000	327	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,595.00000	1,343	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			299.00000	359	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,524.00000	1,277	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			328.00000	393	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,138.00000	938	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			541.00000	654	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,421.00000	1,182	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			375.00000	447	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,109.00000	918	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			562.00000	684	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,052.00000	879	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			605.00000	745	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,455.00000	1,213	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.05	Put			359.00000	429	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,388.00000	1,151	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			391.00000	467	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			987.00000	821	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			691.00000	837	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,743.00000	1,482	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			246.00000	298	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,595.00000	1,343	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			299.00000	359	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,080.00000	898	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			584.00000	714	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			907.00000	750	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			810.00000	965	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			987.00000	821	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			691.00000	837	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,109.00000	918	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			562.00000	684	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,008.00000	840	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			661.00000	806	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,290.00000	1,061	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			444.00000	527	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,228.00000	1,004	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			481.00000	570	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,008.00000	840	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			661.00000	806	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			967.00000	802	27.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			720.00000	868	27.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			927.00000	767	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			781.00000	933	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			907.00000	750	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			810.00000	965	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			651.00000	506	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,254.00000	1,422	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			849.00000	701	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			903.00000	1,067	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			598.00000	461	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,351.00000	1,527	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			488.00000	369	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,591.00000	1,785	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			432.00000	323	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,736.00000	1,939	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			407.00000	303	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,810.00000	2,018	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			359.00000	264	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,963.00000	2,180	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.85	Call			337.00000	247	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,041.00000	2,262	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			317.00000	230	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,120.00000	2,346	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			297.00000	214	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,200.00000	2,430	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			446.00000	334	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,699.00000	1,900	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			394.00000	293	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,848.00000	2,058	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			473.00000	357	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,627.00000	1,823	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			446.00000	334	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,699.00000	1,900	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			394.00000	293	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,848.00000	2,058	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			348.00000	255	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,002.00000	2,221	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			307.00000	222	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,160.00000	2,388	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			288.00000	207	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,241.00000	2,473	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			252.00000	179	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,406.00000	2,645	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			236.00000	167	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,489.00000	2,733	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			221.00000	155	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,574.00000	2,821	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			206.00000	144	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,660.00000	2,910	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			348.00000	255	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,002.00000	2,221	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			327.00000	238	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,080.00000	2,304	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			252.00000	179	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,406.00000	2,645	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			548.00000	420	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,452.00000	1,635	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			887.00000	733	28.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			841.00000	999	28.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			548.00000	420	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,452.00000	1,635	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			517.00000	394	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,521.00000	1,709	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			502.00000	381	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.20	Put		1,556.00000	1,747	28.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.04760	13.36590		27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,135.00000	979	28.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,169.00000	1,332	28.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1,117.00000	964	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,201.00000	1,366	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		1,031.00000	872	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,366.00000	1,524	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		1,015.00000	853	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,400.00000	1,556	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		1,048.00000	890	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,332.00000	1,493	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		960.00000	800	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,495.00000	1,652	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		960.00000	800	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,495.00000	1,652	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		941.00000	783	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,525.00000	1,685	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		980.00000	817	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,464.00000	1,620	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		922.00000	766	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,557.00000	1,719	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		886.00000	733	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,620.00000	1,786	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,000.00000	835	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,434.00000	1,588	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,099.00000	948	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,233.00000	1,400	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,253.00000	1,082	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		987.00000	1,134	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		850.00000	702	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,684.00000	1,854	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		646.00000	523	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		2,130.00000	2,325	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,000.00000	835	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,434.00000	1,588	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		886.00000	733	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,620.00000	1,786	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		815.00000	671	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,749.00000	1,924	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		782.00000	642	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,816.00000	1,994	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		750.00000	614	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,884.00000	2,066	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		719.00000	586	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.60	Put			1,953.00000	2,139	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,065.00000	909	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,299.00000	1,462	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			815.00000	671	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,749.00000	1,924	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			782.00000	642	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,816.00000	1,994	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,212.00000	1,046	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,046.00000	1,199	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,173.00000	1,012	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,107.00000	1,264	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,135.00000	979	28.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,169.00000	1,332	28.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,451.00000	1,235	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			785.00000	887	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,396.00000	1,198	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			830.00000	951	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,343.00000	1,158	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			877.00000	1,011	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,291.00000	1,119	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			925.00000	1,072	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,173.00000	1,012	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,107.00000	1,264	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,065.00000	909	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,299.00000	1,462	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,082.00000	928	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,266.00000	1,431	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			904.00000	750	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,588.00000	1,752	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			868.00000	717	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,652.00000	1,820	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			832.00000	686	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,717.00000	1,889	28.28	0.00	0	0.00
ALBI On 07/05/2009 Index Future			298.88300		303.29800		0.00	0.00	0	465.00
ALBI On 06/08/2009 Index Future			306.22400		310.74400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.33800		128.08600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.46500		131.23000		0.00	0.00	0	2.00
GOVI On 07/05/2009 jGovi			301.07950		305.28500		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			308.47400		312.78000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			342.95200		345.24900		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J153 On 31/08/2010 jSwap			9.10300		9.14300		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.70300		8.50500		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.93300		7.67500		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.47800		8.30400		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.72700		8.48200		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.56500		8.28900		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.49700		8.20900		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			10.27500		10.70800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.74700		8.85000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.41400		7.49800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.07200		7.10400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.58700		7.58900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.48700		7.45900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.10000		7.94300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.09500		7.90900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.32200		8.03500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.29500		7.99500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.10900		11.30200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.70900		11.05500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.36800		10.77400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.64200		10.87400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.27500		10.56700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			287.38800		292.63100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			294.44600		299.81600		0.00	0.00	0	3.00
R153 On 07/05/2009 Bond Future			6.16900		5.84200		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,360.00000	3,932	2.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	2	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.70400		4.56200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,403.00000	4,187	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,652.00000	4,433	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.16700		2.65900		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3,175.00000	1,192	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1.00000	109	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.50700		7.19800		12.40	28,492,166.88	216	11,299.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,444.00000	2,540	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,133.00000	4,065	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,595.00000	1,077	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,869.00000	7,187	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,685.00000	9,063	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			429.00000	643	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.44800		7.10100		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,859.00000	11,208	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,108.00000	1,453	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.45100		7.03800		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			7,053.00000	5,759	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,496.00000	5,490	12.55	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.07600		7.75000		26.15	11,398,372.20	90	8,828.00
R186 On 07/05/2009 Bond Future	8.00	Call			8,245.00000	6,224	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,460.00000	7,053	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,874.00000	1,201	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			17,282.00000	20,222	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			15,113.00000	12,292	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,057.00000	2,850	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.03700		7.69800		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			18,146.00000	15,434	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,604.00000	5,641	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.03800		7.66200		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,669.00000	9,589	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,513.00000	15,565	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			20,383.00000	17,490	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,542.00000	7,782	28.72	0.00	0	5,000.00
R196 On 07/05/2009 Bond Future			9.23500		11.51500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			24.00000	1,294	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			176.00000	768	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
R201 On 07/05/2009 Bond Future			7.46200	7.24600		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		9,255.00000	8,327	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		267.00000	357	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.34600	7.10800		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		10,123.00000	9,212	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		831.00000	1,005	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.30800	6.99600		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		5,697.00000	4,902	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,493.00000	4,069	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.95500	7.66300		17.63	0.00	0	43.00
R203 On 07/05/2009 Bond Future	9.00	Call		8,880.00000	7,441	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		973.00000	1,330	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.88800	7.57700		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		11,468.00000	10,019	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,839.00000	2,272	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.88600	7.51900		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		6,516.00000	5,413	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,630.00000	7,701	18.06	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.98500	7.68800		19.31	0.00	0	8.00
R204 On 07/05/2009 Bond Future	9.00	Call		9,551.00000	7,965	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,113.00000	1,521	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.92900	7.61500		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		12,364.00000	10,769	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,101.00000	2,588	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.92700	7.56200		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		7,108.00000	5,906	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,519.00000	8,698	19.99	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.42600	7.22200		10.87	0.00	0	1,766.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,032.00000	6,324	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		316.00000	408	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.29100	7.06300		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,549.00000	7,826	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		673.00000	808	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.24100	6.92900		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		4,820.00000	4,161	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		2,777.00000	3,241	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.18900	7.87600		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		8,874.00000	7,262	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,488.00000	2,012	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.14600	7.81500		23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 06/08/2009 Bond Future	9.25	Call			11,838.00000	10,192	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,617.00000	3,207	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.15000		7.77400		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			6,744.00000	5,545	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,626.00000	9,934	22.29	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.38800		8.01600		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,272.00000	5,548	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,261.00000	3,124	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.38200		7.97700		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,427.00000	9,452	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,027.00000	3,842	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.43400		8.00200		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			7,040.00000	5,628	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,809.00000	10,327	24.81	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.81300		7.48600		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			14,728.00000	12,033	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,258.00000	1,798	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.77700		7.44100		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			15,828.00000	13,369	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,894.00000	4,777	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.77300		7.41000		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			10,295.00000	8,421	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,968.00000	13,709	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			9,176.00000	7,441	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,566.00000	15,446	36.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			297.19400		301.36100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			304.49300		308.76000		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.53480		6.52820		24.32	13,069,600.00	2,000	8,982.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			227.00000	202	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			249.00000	218	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			246.00000	222	24.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			218.00000	187	24.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			209.00000	185	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			281.00000	250	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			194.00000	169	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			315.00000	284	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			179.00000	154	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			351.00000	320	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			166.00000	142	27.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			388.00000	357	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call			194.00000	169	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			315.00000	284	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			179.00000	154	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			351.00000	320	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			144.00000	120	28.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			465.00000	435	28.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			154.00000	130	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			426.00000	395	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			120.00000	98	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			542.00000	513	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			134.00000	111	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			505.00000	476	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			120.00000	98	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			542.00000	513	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			154.00000	130	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			426.00000	395	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			209.00000	185	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			281.00000	250	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			108.00000	86	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			580.00000	552	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			96.00000	76	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			618.00000	591	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			134.00000	111	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			505.00000	476	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			21.00000	13	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,143.00000	1,128	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			14.00000	8	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,286.00000	1,273	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			32.00000	21	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,004.00000	986	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			53.00000	38	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			825.00000	804	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			77.00000	58	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			698.00000	674	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			86.00000	67	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			658.00000	632	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			267.00000	244	23.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			189.00000	159	23.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			315.00000	296	22.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			137.00000	112	22.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			374.00000	360	22.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			95.00000	75	22.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			227.00000	202	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			249.00000	218	24.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			343.00000	327	22.55	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 16/03/2009 Currency Future	6.30	Put			114.00000	92	22.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			289.00000	268	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			161.00000	133	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			267.00000	244	23.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			189.00000	159	23.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			96.00000	76	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			618.00000	591	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			407.00000	396	22.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			78.00000	61	22.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			289.00000	268	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			161.00000	133	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			77.00000	58	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			698.00000	674	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			68.00000	51	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			740.00000	716	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			53.00000	38	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			825.00000	804	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			42.00000	29	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			913.00000	894	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			60.00000	44	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			782.00000	759	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			47.00000	33	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			869.00000	848	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			480.00000	472	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			52.00000	37	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			407.00000	396	22.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			78.00000	61	22.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			650.00000	648	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			22.00000	13	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			562.00000	558	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			34.00000	23	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			606.00000	602	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			27.00000	18	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			520.00000	514	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			42.00000	29	21.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			442.00000	433	21.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			64.00000	48	21.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			442.00000	433	21.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			64.00000	48	21.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			68.00000	51	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			740.00000	716	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			42.00000	29	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			913.00000	894	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			37.00000	25	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			958.00000	940	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.55	Call			28.00000	18	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,050.00000	1,033	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			24.00000	15	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,096.00000	1,081	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			19.00000	11	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,190.00000	1,176	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			10.00000	6	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,382.00000	1,371	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			10.00000	6	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,382.00000	1,371	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			8.00000	4	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,479.00000	1,469	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			6.00000	3	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,577.00000	1,568	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			4.00000	2	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,676.00000	1,667	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			16.00000	9	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,238.00000	1,225	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			12.00000	7	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,334.00000	1,322	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			9.00000	5	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,431.00000	1,420	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			7.00000	3	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,528.00000	1,518	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			86.00000	67	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			658.00000	632	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.62230		6.62070		25.13	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			426.00000	400	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			406.00000	378	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			408.00000	382	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			437.00000	409	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			390.00000	364	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			470.00000	442	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			374.00000	347	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			503.00000	475	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			358.00000	332	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			538.00000	510	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			344.00000	317	26.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			573.00000	545	26.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			317.00000	291	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			646.00000	618	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			317.00000	291	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			646.00000	618	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			330.00000	304	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			609.00000	581	27.05	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	6.85	Call			344.00000	317	26.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			573.00000	545	26.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			287.00000	262	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			717.00000	690	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			304.00000	278	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			683.00000	656	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			330.00000	304	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			609.00000	581	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			358.00000	332	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			538.00000	510	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			390.00000	364	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			470.00000	442	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			271.00000	246	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			751.00000	724	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			256.00000	232	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			786.00000	759	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			287.00000	262	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			717.00000	690	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			256.00000	232	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			786.00000	759	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			114.00000	96	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,294.00000	1,274	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			100.00000	83	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,379.00000	1,361	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			148.00000	128	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,127.00000	1,106	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			190.00000	168	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			969.00000	945	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			228.00000	204	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			857.00000	832	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			242.00000	217	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			821.00000	795	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			445.00000	419	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			375.00000	346	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			486.00000	460	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			315.00000	287	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			507.00000	482	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			286.00000	260	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			408.00000	382	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			437.00000	409	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			507.00000	482	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			286.00000	260	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			465.00000	438	24.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			345.00000	316	24.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			555.00000	533	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.30	Put			235.00000	211	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			242.00000	217	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			821.00000	795	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			215.00000	191	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			894.00000	869	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			190.00000	168	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			969.00000	945	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			168.00000	147	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,047.00000	1,024	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			202.00000	179	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			931.00000	907	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			179.00000	157	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,008.00000	985	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			611.00000	592	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			190.00000	170	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			750.00000	734	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			129.00000	111	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			678.00000	661	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			157.00000	138	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			611.00000	592	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			190.00000	170	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			555.00000	533	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			235.00000	211	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			713.00000	697	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			143.00000	124	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			644.00000	626	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			173.00000	154	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			582.00000	562	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			212.00000	190	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			531.00000	507	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			260.00000	235	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			644.00000	626	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			173.00000	154	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			158.00000	137	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,087.00000	1,065	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			139.00000	119	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,168.00000	1,147	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			215.00000	191	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			894.00000	869	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			130.00000	111	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,210.00000	1,189	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			130.00000	111	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,210.00000	1,189	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			114.00000	96	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,294.00000	1,274	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.90	Call			100.00000	83	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,379.00000	1,361	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			87.00000	72	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,467.00000	1,450	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			76.00000	62	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,555.00000	1,540	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			66.00000	53	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,646.00000	1,631	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			58.00000	45	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,737.00000	1,723	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			66.00000	53	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,646.00000	1,631	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			158.00000	137	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,087.00000	1,065	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			486.00000	460	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			315.00000	287	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			445.00000	419	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			375.00000	346	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.69850		6.70230		25.52	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			553.00000	528	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			551.00000	529	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			553.00000	528	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			551.00000	529	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			536.00000	510	25.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			583.00000	562	25.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			519.00000	493	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			616.00000	595	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			502.00000	477	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			650.00000	628	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			487.00000	461	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			684.00000	663	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			472.00000	446	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			719.00000	698	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			444.00000	419	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			791.00000	770	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			457.00000	432	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			755.00000	734	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			472.00000	446	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			719.00000	698	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			444.00000	419	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			791.00000	770	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			413.00000	389	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			861.00000	840	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			431.00000	406	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			828.00000	807	27.43	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	7.10	Call			431.00000	406	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			828.00000	807	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			630.00000	603	24.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			428.00000	404	24.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			592.00000	566	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			489.00000	468	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			396.00000	372	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			894.00000	873	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			364.00000	340	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			962.00000	942	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			650.00000	623	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			398.00000	375	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			610.00000	584	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			458.00000	435	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			572.00000	547	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			520.00000	498	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			413.00000	389	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			861.00000	840	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			380.00000	356	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			928.00000	907	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			693.00000	668	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			341.00000	320	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			650.00000	623	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			398.00000	375	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			572.00000	547	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			520.00000	498	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			519.00000	493	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			616.00000	595	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			364.00000	340	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			962.00000	942	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			334.00000	311	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,032.00000	1,012	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			487.00000	461	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			684.00000	663	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			396.00000	372	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			894.00000	873	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			334.00000	311	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,032.00000	1,012	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			306.00000	284	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,104.00000	1,085	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			349.00000	325	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			997.00000	977	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			320.00000	297	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,068.00000	1,048	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			293.00000	271	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,141.00000	1,122	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		717.00000	693	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		314.00000	294	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		671.00000	645	23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		368.00000	346	23.74	0.00	0	0.00

Total for Derivatives:							367,545,235.88	33,874	403,852.00
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Grand Total:							367,545,235.88	33,874	403,852.00
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