

Daily MTM Report

Daily summary for 10/02/2009

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			17.09200		17.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.69000		6.53500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.73000		7.54000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.27000		8.06500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.26600		10.32400			0.00	0	0.00
R201 On 21/12/2014 Bond			7.60000		7.44500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.19500		7.97000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.21500		7.99000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.57500		7.43000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.39000		8.18000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.51700		8.31500			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				8.05000	7.84000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.77140		9.66510		25.70	133,917,037.00	13,705	178,818.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			338.00000	359	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			323.00000	238	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			283.00000	297	26.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			418.00000	325	26.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			201.00000	205	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			636.00000	534	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			201.00000	205	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			636.00000	534	28.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			169.00000	170	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			754.00000	648	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			142.00000	141	30.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			877.00000	769	30.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			213.00000	218	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			598.00000	496	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			9.00000	7	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,644.00000	2,535	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			267.00000	278	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			452.00000	357	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			179.00000	180	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			714.00000	609	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			179.00000	180	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			714.00000	609	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			135.00000	132	30.81	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			920.00000	811	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			160.00000	159	29.82	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			795.00000	688	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			127.00000	125	31.14	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			962.00000	853	31.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			83.00000	79	33.78	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,318.00000	1,207	33.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			300.00000	316	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			385.00000	295	25.70	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			69.00000	64	35.10	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,503.00000	1,392	35.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.15	Call			190.00000	192	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			675.00000	571	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			114.00000	111	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,049.00000	939	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			151.00000	150	30.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			836.00000	728	30.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			190.00000	192	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			675.00000	571	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			76.00000	71	34.44	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,410.00000	1,299	34.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			252.00000	261	26.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			487.00000	390	26.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			267.00000	278	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			452.00000	357	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			359.00000	383	24.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			293.00000	211	24.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			404.00000	437	23.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			239.00000	165	23.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			381.00000	409	24.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			266.00000	188	24.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			359.00000	383	24.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			293.00000	211	24.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			225.00000	231	27.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			560.00000	460	27.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			142.00000	141	30.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			877.00000	769	30.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			151.00000	150	30.15	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			836.00000	728	30.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			114.00000	111	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,049.00000	939	31.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			121.00000	117	31.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,006.00000	896	31.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			103.00000	99	32.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,138.00000	1,027	32.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			213.00000	218	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			598.00000	496	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			88.00000	83	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,273.00000	1,162	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			79.00000	75	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,364.00000	1,253	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			108.00000	104	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,093.00000	983	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			97.00000	93	32.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,182.00000	1,072	32.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			160.00000	159	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	10.30	Put			795.00000	688	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			43.00000	38	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,777.00000	1,667	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			39.00000	35	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,824.00000	1,713	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			31.00000	26	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,965.00000	1,855	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,766.00000	1,872	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			1.00000	0	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			519.00000	573	23.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			154.00000	101	23.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			319.00000	337	25.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			354.00000	265	25.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			459.00000	502	23.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			194.00000	131	23.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			585.00000	649	23.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			120.00000	77	23.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			947.00000	1,039	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			31.00000	18	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			902.00000	992	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			37.00000	21	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,084.00000	1,181	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			19.00000	10	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,084.00000	1,181	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			19.00000	10	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,131.00000	1,229	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			16.00000	8	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,274.00000	1,375	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			9.00000	4	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,226.00000	1,326	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			11.00000	5	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,178.00000	1,278	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			13.00000	6	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,371.00000	1,474	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			6.00000	2	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,131.00000	1,229	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			16.00000	8	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,617.00000	1,722	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			2.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,518.00000	1,623	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			3.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,420.00000	1,523	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			5.00000	2	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,322.00000	1,425	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			7.00000	3	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,038.00000	1,133	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			22.00000	12	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			858.00000	947	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			43.00000	25	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,322.00000	1,425	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			7.00000	3	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,226.00000	1,326	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			11.00000	5	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			858.00000	947	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			43.00000	25	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			773.00000	857	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			58.00000	35	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,667.00000	1,772	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	0	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,567.00000	1,672	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,469.00000	1,573	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			4.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			992.00000	1,086	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			27.00000	14	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,567.00000	1,672	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,469.00000	1,573	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			4.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			992.00000	1,086	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			27.00000	14	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			902.00000	992	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			37.00000	21	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			815.00000	901	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			50.00000	30	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,617.00000	1,722	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			2.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,518.00000	1,623	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			3.00000	1	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,038.00000	1,133	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			22.00000	12	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,371.00000	1,474	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			6.00000	2	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			732.00000	813	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			67.00000	42	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			656.00000	729	23.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			91.00000	57	23.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			585.00000	649	23.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			120.00000	77	23.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			656.00000	729	23.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Put			91.00000	57	23.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			459.00000	502	23.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			194.00000	131	23.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			319.00000	337	25.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			354.00000	265	25.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			815.00000	901	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			50.00000	30	23.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			519.00000	573	23.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			154.00000	101	23.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			283.00000	297	26.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			418.00000	325	26.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			252.00000	261	26.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			487.00000	390	26.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			488.00000	537	23.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			173.00000	115	23.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			431.00000	469	23.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			216.00000	147	23.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			238.00000	246	27.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			523.00000	424	27.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			121.00000	117	31.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,006.00000	896	31.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			108.00000	104	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,093.00000	983	32.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			72.00000	67	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,457.00000	1,346	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			63.00000	59	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,548.00000	1,437	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			92.00000	88	33.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,227.00000	1,117	33.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			83.00000	79	33.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,318.00000	1,207	33.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			92.00000	88	33.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,227.00000	1,117	33.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			59.00000	54	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,594.00000	1,482	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			50.00000	45	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,685.00000	1,574	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			50.00000	45	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,685.00000	1,574	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			36.00000	32	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,871.00000	1,760	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			26.00000	22	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,061.00000	1,950	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			22.00000	18	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,157.00000	2,047	35.10	0.00	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			18.00000	15	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,253.00000	2,143	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			15.00000	12	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,350.00000	2,241	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			72.00000	67	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,457.00000	1,346	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			63.00000	59	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,548.00000	1,437	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			54.00000	49	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,639.00000	1,528	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			46.00000	42	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,731.00000	1,620	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			33.00000	29	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,918.00000	1,808	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			28.00000	24	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			2,013.00000	1,903	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			24.00000	20	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,109.00000	1,999	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			20.00000	16	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,205.00000	2,095	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			22.00000	18	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,157.00000	2,047	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			69.00000	64	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,503.00000	1,392	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			88.00000	83	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,273.00000	1,162	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			238.00000	246	27.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			523.00000	424	27.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			381.00000	409	24.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			266.00000	188	24.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			551.00000	610	23.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			136.00000	89	23.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			431.00000	469	23.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			216.00000	147	23.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			620.00000	688	23.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			104.00000	67	23.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			488.00000	537	23.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			173.00000	115	23.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			338.00000	359	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			323.00000	238	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.93170		9.82660		26.29	12,732,439.40	1,282	8,425.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			621.00000	636	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			644.00000	555	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			568.00000	579	26.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			741.00000	648	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.30	Call			477.00000	483	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			951.00000	851	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			434.00000	438	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,058.00000	956	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			402.00000	404	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,126.00000	1,022	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			491.00000	497	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			914.00000	816	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			505.00000	512	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			878.00000	781	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			464.00000	469	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			987.00000	887	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			451.00000	455	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,025.00000	924	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			372.00000	372	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,196.00000	1,091	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			372.00000	372	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,196.00000	1,091	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			477.00000	483	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			951.00000	851	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			535.00000	544	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			809.00000	713	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			659.00000	676	25.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			583.00000	495	25.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			679.00000	697	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			553.00000	465	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			640.00000	657	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			614.00000	525	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			551.00000	562	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			774.00000	680	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			551.00000	562	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			774.00000	680	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			520.00000	528	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			843.00000	746	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			464.00000	469	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			987.00000	887	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			387.00000	388	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,161.00000	1,056	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			387.00000	388	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,161.00000	1,056	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			418.00000	421	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,092.00000	989	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			402.00000	404	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,126.00000	1,022	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			331.00000	329	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,304.00000	1,197	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			358.00000	357	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,231.00000	1,126	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			305.00000	302	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,379.00000	1,270	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			270.00000	265	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,493.00000	1,384	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			248.00000	243	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,572.00000	1,461	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			318.00000	315	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,341.00000	1,233	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			331.00000	329	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,304.00000	1,197	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			293.00000	289	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,416.00000	1,308	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			451.00000	455	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,025.00000	924	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			210.00000	203	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,733.00000	1,621	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			161.00000	154	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,985.00000	1,872	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			154.00000	147	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,028.00000	1,915	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			135.00000	127	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,158.00000	2,045	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			238.00000	232	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,611.00000	1,501	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			318.00000	315	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,341.00000	1,233	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			585.00000	598	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			708.00000	616	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			765.00000	792	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			438.00000	360	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			602.00000	617	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			676.00000	585	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			720.00000	743	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			494.00000	411	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			640.00000	657	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			614.00000	525	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			812.00000	844	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			385.00000	313	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,104.00000	1,155	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			227.00000	173	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,104.00000	1,155	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			227.00000	173	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,213.00000	1,270	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			187.00000	139	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,251.00000	1,310	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			174.00000	128	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,289.00000	1,350	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			162.00000	119	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,367.00000	1,432	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			140.00000	101	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,328.00000	1,391	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			151.00000	109	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,488.00000	1,560	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			112.00000	78	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,328.00000	1,391	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			151.00000	109	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,176.00000	1,231	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			200.00000	150	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,657.00000	1,735	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			81.00000	54	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,572.00000	1,647	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			95.00000	65	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,407.00000	1,474	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			130.00000	93	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,034.00000	1,081	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			258.00000	200	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			968.00000	1,010	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			291.00000	228	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,614.00000	1,691	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			88.00000	59	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,530.00000	1,603	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			103.00000	71	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,447.00000	1,517	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			121.00000	85	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,140.00000	1,193	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			213.00000	161	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,069.00000	1,118	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			242.00000	186	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,001.00000	1,045	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			274.00000	214	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,833.00000	1,918	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			57.00000	36	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,744.00000	1,826	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			68.00000	44	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,407.00000	1,474	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			130.00000	93	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,488.00000	1,560	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			112.00000	78	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,701.00000	1,781	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			74.00000	49	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,530.00000	1,603	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			103.00000	71	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,140.00000	1,193	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			213.00000	161	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,367.00000	1,432	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			140.00000	101	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,289.00000	1,350	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			162.00000	119	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,213.00000	1,270	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			187.00000	139	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,001.00000	1,045	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			274.00000	214	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			935.00000	976	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			308.00000	244	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			872.00000	909	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			346.00000	277	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			935.00000	976	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			308.00000	244	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			679.00000	697	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			553.00000	465	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			720.00000	743	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			494.00000	411	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			872.00000	909	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			346.00000	277	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			535.00000	544	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			809.00000	713	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			812.00000	844	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			385.00000	313	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			602.00000	617	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			676.00000	585	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			742.00000	767	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			466.00000	385	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			699.00000	719	25.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			523.00000	438	25.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			520.00000	528	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			843.00000	746	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			344.00000	343	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,268.00000	1,161	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			248.00000	243	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,572.00000	1,461	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			228.00000	222	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,652.00000	1,541	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.00	Call			281.00000	277	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,455.00000	1,345	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			259.00000	254	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,532.00000	1,422	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			305.00000	302	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,379.00000	1,270	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			259.00000	254	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,532.00000	1,422	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			219.00000	212	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,692.00000	1,581	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			201.00000	194	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,774.00000	1,662	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			184.00000	177	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,857.00000	1,745	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			169.00000	161	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,942.00000	1,829	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			192.00000	185	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,816.00000	1,704	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			176.00000	169	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,900.00000	1,787	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			147.00000	140	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,071.00000	1,958	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			123.00000	115	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,246.00000	2,133	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			112.00000	104	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,335.00000	2,223	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			102.00000	94	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,426.00000	2,313	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			93.00000	85	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,516.00000	2,404	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			141.00000	133	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,114.00000	2,001	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			129.00000	121	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,202.00000	2,089	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			117.00000	110	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,291.00000	2,178	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			107.00000	99	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,380.00000	2,268	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			176.00000	169	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,900.00000	1,787	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			112.00000	104	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,335.00000	2,223	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			505.00000	512	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			878.00000	781	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			219.00000	212	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,692.00000	1,581	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			201.00000	194	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,774.00000	1,662	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			270.00000	265	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,493.00000	1,384	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			210.00000	203	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,733.00000	1,621	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			585.00000	598	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			708.00000	616	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			699.00000	719	25.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			523.00000	438	25.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			621.00000	636	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			644.00000	555	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			842.00000	876	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			365.00000	294	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			788.00000	818	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			411.00000	336	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			742.00000	767	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			466.00000	385	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.07680		9.97030		26.63	0.00	0	260.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			846.00000	873	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			826.00000	747	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			775.00000	798	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			954.00000	871	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			682.00000	699	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,162.00000	1,073	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			632.00000	647	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,262.00000	1,170	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			582.00000	594	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,361.00000	1,267	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			615.00000	629	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,295.00000	1,202	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			696.00000	715	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,126.00000	1,038	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			650.00000	666	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,230.00000	1,139	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			632.00000	647	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,262.00000	1,170	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			550.00000	561	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,429.00000	1,334	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			550.00000	561	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,429.00000	1,334	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			668.00000	685	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,198.00000	1,108	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			650.00000	666	27.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,230.00000	1,139	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			726.00000	746	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,056.00000	970	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			758.00000	780	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			988.00000	903	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			885.00000	913	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			765.00000	686	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			865.00000	894	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			795.00000	717	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			827.00000	854	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			857.00000	777	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			423.00000	429	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,753.00000	1,652	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			905.00000	932	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			735.00000	655	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			865.00000	894	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			795.00000	717	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			792.00000	816	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			922.00000	839	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			983.00000	1,017	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			613.00000	540	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			943.00000	973	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			673.00000	596	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			905.00000	932	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			735.00000	655	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			726.00000	746	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,056.00000	970	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			696.00000	715	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,126.00000	1,038	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,004.00000	1,040	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			583.00000	513	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			963.00000	995	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			642.00000	568	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			924.00000	952	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			704.00000	626	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			809.00000	834	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			889.00000	808	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			742.00000	763	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,022.00000	936	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			711.00000	730	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,091.00000	1,003	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,025.00000	1,063	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			555.00000	486	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			943.00000	973	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			673.00000	596	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call			758.00000	780	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			988.00000	903	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			792.00000	816	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			922.00000	839	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			598.00000	611	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,328.00000	1,235	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			565.00000	577	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,395.00000	1,300	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			534.00000	545	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,464.00000	1,368	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			504.00000	514	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,534.00000	1,437	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			775.00000	798	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			954.00000	871	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			711.00000	730	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,091.00000	1,003	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			519.00000	529	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,499.00000	1,402	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			490.00000	499	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,570.00000	1,472	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			462.00000	470	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,642.00000	1,543	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			565.00000	577	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,395.00000	1,300	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			490.00000	499	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,570.00000	1,472	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			436.00000	442	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,716.00000	1,616	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			534.00000	545	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,464.00000	1,368	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			476.00000	484	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,606.00000	1,507	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.19860		10.08980		26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,007.00000	1,036	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,017.00000	938	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			938.00000	966	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,148.00000	1,067	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			845.00000	868	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,355.00000	1,270	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			803.00000	824	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,463.00000	1,376	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			764.00000	784	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,574.00000	1,485	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			790.00000	810	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,500.00000	1,412	28.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.55	Call			860.00000	884	27.74	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,320.00000	1,235	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			817.00000	839	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,427.00000	1,340	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			740.00000	758	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,650.00000	1,559	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			831.00000	853	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,391.00000	1,305	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			790.00000	810	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,500.00000	1,412	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			890.00000	915	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,250.00000	1,167	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,024.00000	1,054	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			984.00000	906	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,042.00000	1,073	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			952.00000	874	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,007.00000	1,036	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,017.00000	938	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			921.00000	948	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,181.00000	1,100	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			874.00000	899	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,285.00000	1,201	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			501.00000	508	31.72	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,711.00000	2,610	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			411.00000	415	33.02	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,321.00000	3,217	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,079.00000	1,111	26.03	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			889.00000	813	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			705.00000	721	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,765.00000	1,673	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			716.00000	733	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,727.00000	1,635	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			673.00000	688	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,883.00000	1,789	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			694.00000	710	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,804.00000	1,711	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			501.00000	508	31.72	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,711.00000	2,610	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			614.00000	626	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,124.00000	2,028	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			633.00000	646	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,043.00000	1,947	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			905.00000	932	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,215.00000	1,133	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			547.00000	556	31.12	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 14/12/2009 Currency Future	12.00	Put			2,457.00000	2,357	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			486.00000	493	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,796.00000	2,695	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			434.00000	439	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,144.00000	3,041	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			390.00000	394	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,500.00000	3,395	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			562.00000	572	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,373.00000	2,274	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			446.00000	452	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,056.00000	2,953	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			400.00000	404	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,410.00000	3,306	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,836.00000	1,912	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			246.00000	214	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,441.00000	1,498	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			451.00000	399	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,159.00000	1,194	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			769.00000	696	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			532.00000	540	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,542.00000	2,442	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			380.00000	383	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,590.00000	3,485	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,912.00000	1,990	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			222.00000	192	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,502.00000	1,562	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			412.00000	363	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,200.00000	1,239	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			711.00000	641	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			971.00000	1,001	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,082.00000	1,003	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			652.00000	666	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,962.00000	1,868	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			459.00000	465	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,969.00000	2,866	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,629.00000	1,696	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			339.00000	297	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,290.00000	1,336	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			600.00000	537	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			579.00000	589	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,289.00000	2,191	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			337.00000	339	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,847.00000	3,741	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,564.00000	1,628	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			374.00000	329	23.55	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 14/12/2009 Currency Future	9.50	Call			1,244.00000	1,287	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			654.00000	588	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			472.00000	479	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,883.00000	2,780	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			400.00000	404	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,410.00000	3,306	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			324.00000	326	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,934.00000	3,827	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,696.00000	1,766	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			306.00000	267	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,338.00000	1,387	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			548.00000	489	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			596.00000	607	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,206.00000	2,109	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			422.00000	427	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,232.00000	3,128	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			351.00000	353	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,761.00000	3,655	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,765.00000	1,838	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			275.00000	240	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,388.00000	1,441	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			498.00000	443	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,118.00000	1,152	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			828.00000	753	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			516.00000	524	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,626.00000	2,525	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			434.00000	439	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,144.00000	3,041	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			365.00000	368	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,675.00000	3,569	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,662.00000	1,731	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			322.00000	282	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,314.00000	1,361	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			574.00000	513	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,060.00000	1,092	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			921.00000	843	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			587.00000	598	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,248.00000	2,150	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			493.00000	501	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,754.00000	2,652	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			416.00000	421	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,277.00000	3,173	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			344.00000	346	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,804.00000	3,698	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,069.00000	2,152	23.16	0.00	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			179.00000	153	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,629.00000	1,696	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			339.00000	297	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			579.00000	589	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,289.00000	2,191	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,150.00000	2,235	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			160.00000	136	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,338.00000	1,387	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			548.00000	489	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,191.00000	2,277	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			151.00000	128	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,730.00000	1,802	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			290.00000	253	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,363.00000	1,414	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			523.00000	465	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,098.00000	1,131	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			859.00000	783	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			728.00000	745	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,688.00000	1,597	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			605.00000	617	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,165.00000	2,068	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			508.00000	516	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,668.00000	2,567	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			428.00000	433	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,188.00000	3,084	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,316.00000	2,405	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			126.00000	106	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,441.00000	1,498	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			451.00000	399	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			532.00000	540	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,542.00000	2,442	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,274.00000	2,362	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			134.00000	113	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,800.00000	1,875	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			260.00000	226	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,414.00000	1,469	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			475.00000	421	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,138.00000	1,173	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			798.00000	724	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			752.00000	771	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,612.00000	1,522	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			623.00000	636	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,084.00000	1,987	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			524.00000	532	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,584.00000	2,483	31.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.25	Call			385.00000	388	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,545.00000	3,440	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,487.00000	2,580	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			98.00000	81	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,989.00000	2,070	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			200.00000	172	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			673.00000	688	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,883.00000	1,789	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,531.00000	2,624	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			91.00000	76	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,029.00000	2,111	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			189.00000	162	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,596.00000	1,662	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			357.00000	313	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,267.00000	1,311	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			627.00000	562	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			683.00000	699	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,843.00000	1,750	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			571.00000	581	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,331.00000	2,232	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,575.00000	2,669	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			85.00000	71	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,232.00000	2,319	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			142.00000	120	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,388.00000	1,441	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			498.00000	443	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,950.00000	2,030	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			211.00000	182	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,533.00000	1,594	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			393.00000	346	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,222.00000	1,263	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			682.00000	614	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			989.00000	1,018	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,049.00000	970	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			662.00000	677	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,923.00000	1,828	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			554.00000	564	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,415.00000	2,315	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			466.00000	472	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,926.00000	2,823	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			317.00000	319	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,978.00000	3,871	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,564.00000	1,628	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			374.00000	329	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			562.00000	572	30.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,373.00000	2,274	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			299.00000	300	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,109.00000	4,002	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			311.00000	313	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,021.00000	3,914	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,596.00000	1,662	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			357.00000	313	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			571.00000	581	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,331.00000	2,232	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			479.00000	486	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,839.00000	2,737	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			330.00000	333	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,890.00000	3,784	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			287.00000	288	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,197.00000	4,090	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,109.00000	2,193	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			169.00000	144	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,989.00000	2,070	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			200.00000	172	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,069.00000	2,152	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			179.00000	153	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,487.00000	2,580	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			98.00000	81	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.70890		10.58790		27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,245.00000	1,275	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,257.00000	1,167	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,177.00000	1,205	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,389.00000	1,296	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,085.00000	1,108	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,597.00000	1,499	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,071.00000	1,093	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,633.00000	1,534	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,028.00000	1,049	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,740.00000	1,640	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			991.00000	1,010	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,843.00000	1,741	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,015.00000	1,034	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,777.00000	1,676	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,056.00000	1,078	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,668.00000	1,569	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			799.00000	810	30.87	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,511.00000	2,401	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,537.00000	1,583	25.78	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			799.00000	724	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,015.00000	1,034	29.08	0.00	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	11.35	Put			1,777.00000	1,676	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,001.00000	1,021	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,813.00000	1,712	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			938.00000	955	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,000.00000	1,896	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			988.00000	1,007	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,850.00000	1,748	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			975.00000	993	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,887.00000	1,785	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			914.00000	930	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,076.00000	1,971	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			963.00000	980	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,925.00000	1,821	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			950.00000	967	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,962.00000	1,858	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,042.00000	1,063	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,704.00000	1,604	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,115.00000	1,139	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,527.00000	1,430	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,146.00000	1,171	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,458.00000	1,362	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,130.00000	1,155	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,492.00000	1,396	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,100.00000	1,124	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,562.00000	1,465	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,298.00000	1,331	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,160.00000	1,072	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,583.00000	1,630	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			745.00000	672	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,493.00000	1,536	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			856.00000	778	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,451.00000	1,492	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			913.00000	833	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,411.00000	1,449	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			973.00000	891	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,372.00000	1,408	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,034.00000	950	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,334.00000	1,369	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,096.00000	1,010	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			754.00000	763	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,716.00000	2,604	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,705.00000	1,759	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			617.00000	550	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			950.00000	967	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,962.00000	1,858	29.55	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 15/03/2010 Currency Future	13.70	Call			557.00000	560	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,669.00000	3,551	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,784.00000	1,841	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			546.00000	482	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,161.00000	1,188	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,423.00000	1,329	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			585.00000	589	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,547.00000	3,430	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,839.00000	1,899	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			501.00000	440	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,194.00000	1,222	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,356.00000	1,263	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,161.00000	1,188	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,423.00000	1,329	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			604.00000	608	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,466.00000	3,350	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,867.00000	1,929	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			479.00000	420	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,211.00000	1,239	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,323.00000	1,231	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,177.00000	1,205	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,389.00000	1,296	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,085.00000	1,108	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,597.00000	1,499	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			614.00000	619	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,426.00000	3,310	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,925.00000	1,990	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			438.00000	381	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			634.00000	639	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,346.00000	3,230	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			892.00000	906	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,154.00000	2,047	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			514.00000	516	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,876.00000	3,757	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,606.00000	1,655	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			719.00000	646	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			926.00000	942	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,038.00000	1,933	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			903.00000	918	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,115.00000	2,009	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			522.00000	524	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,834.00000	3,715	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,493.00000	1,536	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			856.00000	778	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			892.00000	906	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,154.00000	2,047	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			870.00000	884	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,232.00000	2,125	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			849.00000	862	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,311.00000	2,203	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			481.00000	482	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,043.00000	3,923	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,560.00000	1,606	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			772.00000	697	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,028.00000	1,049	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,740.00000	1,640	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			903.00000	918	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,115.00000	2,009	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			880.00000	895	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,193.00000	2,086	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			505.00000	507	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,917.00000	3,798	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,655.00000	1,706	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			667.00000	597	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			539.00000	542	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,751.00000	3,633	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,757.00000	1,813	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			569.00000	504	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,811.00000	1,870	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			523.00000	461	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			594.00000	598	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,506.00000	3,390	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,112.00000	2,185	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			324.00000	276	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,281.00000	1,313	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,193.00000	1,104	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,245.00000	1,275	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,257.00000	1,167	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			655.00000	660	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,267.00000	3,152	32.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.38240		14.44210		24.21	1,912,859.20	133	14,278.00
£ / R On 16/03/2009 Currency Future	14.45	Call			473.00000	397	24.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			481.00000	464	24.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			493.00000	415	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			451.00000	433	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			370.00000	302	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			678.00000	669	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			418.00000	345	25.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			575.00000	563	25.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.65	Call			401.00000	330	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			609.00000	598	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			385.00000	316	25.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			643.00000	633	25.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			493.00000	415	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			451.00000	433	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			535.00000	456	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			393.00000	373	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			535.00000	456	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			393.00000	373	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			581.00000	500	23.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			339.00000	318	23.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			663.00000	581	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			271.00000	248	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			606.00000	525	22.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			314.00000	292	22.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			435.00000	362	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			543.00000	529	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			341.00000	276	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			749.00000	744	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			291.00000	232	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			899.00000	900	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			328.00000	264	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			786.00000	782	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			280.00000	222	27.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			938.00000	940	27.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			355.00000	289	26.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			713.00000	706	26.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			270.00000	213	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			978.00000	981	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			303.00000	242	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			861.00000	860	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			761.00000	678	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			219.00000	196	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			795.00000	712	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			203.00000	180	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			633.00000	550	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			290.00000	268	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			435.00000	362	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			543.00000	529	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			418.00000	345	25.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			575.00000	563	25.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			315.00000	253	27.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			823.00000	821	27.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			233.00000	181	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30	Put			1,091.00000	1,099	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			156.00000	115	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,364.00000	1,382	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			123.00000	87	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,531.00000	1,555	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			166.00000	123	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,324.00000	1,340	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			221.00000	170	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,129.00000	1,138	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			209.00000	160	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,167.00000	1,177	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			221.00000	170	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,129.00000	1,138	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			186.00000	140	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,244.00000	1,258	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			233.00000	181	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,091.00000	1,099	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			176.00000	131	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,284.00000	1,299	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			96.00000	65	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,704.00000	1,733	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			147.00000	107	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,405.00000	1,425	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			166.00000	123	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,324.00000	1,340	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			131.00000	93	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,489.00000	1,511	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			79.00000	52	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,837.00000	1,870	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			84.00000	56	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,792.00000	1,824	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			116.00000	81	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,573.00000	1,599	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			96.00000	65	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,704.00000	1,733	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			69.00000	45	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,927.00000	1,962	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			60.00000	38	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,018.00000	2,056	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			60.00000	38	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,018.00000	2,056	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			109.00000	76	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,616.00000	1,643	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			52.00000	33	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,110.00000	2,150	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Call			32.00000	18	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,440.00000	2,486	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			37.00000	22	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,345.00000	2,389	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			19.00000	10	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,777.00000	2,828	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			12.00000	6	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,070.00000	3,123	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			5.00000	2	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,613.00000	3,670	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			2.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,210.00000	4,268	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,359.00000	4,418	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			2.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,060.00000	4,118	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			6.00000	2	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,513.00000	3,570	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,010.00000	4,068	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			28.00000	15	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,535.00000	2,583	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			90.00000	61	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,748.00000	1,778	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			46.00000	28	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,204.00000	2,245	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			102.00000	70	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,660.00000	1,688	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			209.00000	160	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,167.00000	1,177	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			260.00000	205	28.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,018.00000	1,022	28.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			197.00000	150	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,205.00000	1,217	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			355.00000	289	26.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			713.00000	706	26.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			328.00000	264	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			786.00000	782	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			246.00000	192	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,054.00000	1,060	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			131.00000	93	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,489.00000	1,511	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			116.00000	81	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,573.00000	1,599	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			291.00000	232	27.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Put			899.00000	900	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			270.00000	213	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			978.00000	981	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			176.00000	131	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,284.00000	1,299	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			139.00000	100	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,447.00000	1,468	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			123.00000	87	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,531.00000	1,555	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			156.00000	115	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,364.00000	1,382	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			79.00000	52	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,837.00000	1,870	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			69.00000	45	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,927.00000	1,962	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			40.00000	24	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,298.00000	2,341	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			102.00000	70	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,660.00000	1,688	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			90.00000	61	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,748.00000	1,778	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			46.00000	28	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,204.00000	2,245	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			34.00000	20	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,392.00000	2,438	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			74.00000	48	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,882.00000	1,916	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			64.00000	41	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,972.00000	2,009	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			56.00000	35	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,064.00000	2,103	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			49.00000	30	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,157.00000	2,198	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			43.00000	26	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,250.00000	2,293	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			116.00000	81	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,573.00000	1,599	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			24.00000	13	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,632.00000	2,681	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			20.00000	11	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,728.00000	2,779	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			17.00000	9	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,825.00000	2,877	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			15.00000	8	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,923.00000	2,975	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.15	Call			4.00000	2	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,712.00000	3,769	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			3.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,811.00000	3,869	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			3.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,911.00000	3,969	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			2.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,110.00000	4,168	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			2.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,210.00000	4,268	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,309.00000	4,368	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,409.00000	4,468	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			11.00000	5	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,119.00000	3,173	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			9.00000	4	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,217.00000	3,272	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			8.00000	4	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,316.00000	3,371	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			7.00000	3	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,415.00000	3,471	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			9.00000	4	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,217.00000	3,272	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			7.00000	3	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,415.00000	3,471	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			4.00000	2	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,712.00000	3,769	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			3.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,911.00000	3,969	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			4.00000	2	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,662.00000	3,719	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			4.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,762.00000	3,819	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			3.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,861.00000	3,919	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			3.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,960.00000	4,019	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			2.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,160.00000	4,218	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,259.00000	4,318	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,459.00000	4,518	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2.00000	1	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.45	Put			4,010.00000	4,068	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,409.00000	4,468	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,509.00000	4,568	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,609.00000	4,668	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,709.00000	4,768	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,808.00000	4,868	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			2.00000	1	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,110.00000	4,168	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,509.00000	4,568	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1.00000	0	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,609.00000	4,668	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			10.00000	5	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,168.00000	3,222	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			8.00000	4	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,266.00000	3,322	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			7.00000	3	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,365.00000	3,421	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			6.00000	3	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,464.00000	3,520	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			5.00000	2	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,563.00000	3,620	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			22.00000	12	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,680.00000	2,730	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			16.00000	8	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,874.00000	2,926	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			14.00000	7	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,972.00000	3,025	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			34.00000	20	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,392.00000	2,438	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			30.00000	17	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,488.00000	2,534	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			26.00000	14	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,583.00000	2,632	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			22.00000	12	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,680.00000	2,730	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			10.00000	5	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,168.00000	3,222	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			64.00000	41	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,972.00000	2,009	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Call			32.00000	18	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,440.00000	2,486	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			30.00000	17	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,488.00000	2,534	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			139.00000	100	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,447.00000	1,468	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			123.00000	87	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,531.00000	1,555	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			49.00000	30	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,157.00000	2,198	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			280.00000	222	27.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			938.00000	940	27.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			84.00000	56	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,792.00000	1,824	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			341.00000	276	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			749.00000	744	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			401.00000	330	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			609.00000	598	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			558.00000	477	23.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			365.00000	345	23.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			513.00000	435	23.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			421.00000	403	23.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			453.00000	379	24.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			511.00000	496	24.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			902.00000	821	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			160.00000	138	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			830.00000	747	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			188.00000	165	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			695.00000	612	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			253.00000	230	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,056.00000	977	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			114.00000	94	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			978.00000	897	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			136.00000	115	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			830.00000	747	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			188.00000	165	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,097.00000	1,017	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			104.00000	85	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,017.00000	936	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			125.00000	104	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			940.00000	858	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			148.00000	126	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			866.00000	784	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			174.00000	151	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			727.00000	645	22.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.95	Put			235.00000	212	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			663.00000	581	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			271.00000	248	22.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			513.00000	435	23.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			421.00000	403	23.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.61060		14.67510		24.85	73,053.00	5	404.00
£ / R On 12/06/2009 Currency Future	14.70	Call			908.00000	805	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			933.00000	894	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			927.00000	823	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			902.00000	862	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			787.00000	691	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,162.00000	1,130	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			836.00000	737	25.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,061.00000	1,026	25.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			820.00000	721	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,094.00000	1,061	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			803.00000	706	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,128.00000	1,095	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			967.00000	861	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			841.00000	800	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			947.00000	842	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			872.00000	831	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			987.00000	881	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			811.00000	770	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,046.00000	938	24.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			721.00000	677	24.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,006.00000	899	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			781.00000	738	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			871.00000	770	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			996.00000	959	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			772.00000	677	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,197.00000	1,166	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			699.00000	610	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,374.00000	1,349	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			756.00000	662	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,231.00000	1,202	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			699.00000	610	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,374.00000	1,349	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			787.00000	691	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,162.00000	1,130	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			668.00000	581	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,443.00000	1,420	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			727.00000	635	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,302.00000	1,275	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			890.00000	787	25.27	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 12/06/2009 Currency Future	14.75	Put			965.00000	926	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,150.00000	1,041	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			625.00000	580	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,122.00000	1,013	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			647.00000	602	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,179.00000	1,069	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			604.00000	559	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			854.00000	753	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,029.00000	993	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			742.00000	649	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,267.00000	1,238	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			634.00000	548	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,509.00000	1,488	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			526.00000	446	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,750.00000	1,735	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			458.00000	383	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,933.00000	1,922	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			540.00000	459	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,715.00000	1,699	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			602.00000	517	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,576.00000	1,557	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			586.00000	502	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,611.00000	1,592	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			618.00000	533	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,543.00000	1,522	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			570.00000	488	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,645.00000	1,627	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			618.00000	533	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,543.00000	1,522	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			409.00000	338	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,084.00000	2,077	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			497.00000	420	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,822.00000	1,809	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			471.00000	395	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,896.00000	1,884	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			375.00000	307	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,200.00000	2,196	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			445.00000	371	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,970.00000	1,960	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			397.00000	327	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,122.00000	2,116	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			354.00000	288	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,278.00000	2,277	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			333.00000	269	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,358.00000	2,359	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.75	Call			324.00000	261	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,399.00000	2,400	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			386.00000	317	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,161.00000	2,156	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			433.00000	360	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,007.00000	1,999	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			314.00000	252	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,439.00000	2,442	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			254.00000	199	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,729.00000	2,739	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			270.00000	213	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,645.00000	2,653	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			205.00000	156	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,029.00000	3,046	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			169.00000	126	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,294.00000	3,316	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			114.00000	81	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,839.00000	3,871	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			75.00000	51	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,400.00000	4,441	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			68.00000	46	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,543.00000	4,585	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			87.00000	60	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,212.00000	4,249	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			118.00000	84	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,793.00000	3,824	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			126.00000	91	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,701.00000	3,730	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			90.00000	62	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,165.00000	4,202	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			239.00000	186	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,814.00000	2,826	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			420.00000	348	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,045.00000	2,038	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			555.00000	473	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,680.00000	1,663	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			836.00000	737	25.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,061.00000	1,026	25.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			772.00000	677	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,197.00000	1,166	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			713.00000	622	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,338.00000	1,312	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			686.00000	598	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,411.00000	1,387	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			651.00000	564	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.50	Put			1,476.00000	1,454	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			871.00000	770	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			996.00000	959	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			713.00000	622	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,338.00000	1,312	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			686.00000	598	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,411.00000	1,387	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			756.00000	662	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,231.00000	1,202	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			634.00000	548	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,509.00000	1,488	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			555.00000	473	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,680.00000	1,663	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			526.00000	446	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,750.00000	1,735	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			602.00000	517	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,576.00000	1,557	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			445.00000	371	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,970.00000	1,960	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			526.00000	446	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,750.00000	1,735	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			471.00000	395	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,896.00000	1,884	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			511.00000	433	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,786.00000	1,772	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			484.00000	407	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,859.00000	1,846	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			397.00000	327	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,122.00000	2,116	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			497.00000	420	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,822.00000	1,809	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			420.00000	348	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,045.00000	2,038	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			354.00000	288	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,278.00000	2,277	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			314.00000	252	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,439.00000	2,442	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			333.00000	269	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,358.00000	2,359	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			296.00000	236	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,521.00000	2,525	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			279.00000	221	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,604.00000	2,610	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			296.00000	236	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,521.00000	2,525	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.10	Call			262.00000	206	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,687.00000	2,696	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			364.00000	297	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,239.00000	2,236	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			343.00000	278	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,318.00000	2,318	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			305.00000	244	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,480.00000	2,483	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			287.00000	228	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,562.00000	2,568	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			458.00000	383	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,933.00000	1,922	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			409.00000	338	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,084.00000	2,077	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			305.00000	244	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,480.00000	2,483	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			225.00000	174	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,900.00000	2,913	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			211.00000	162	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,986.00000	3,001	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			198.00000	151	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,073.00000	3,090	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			186.00000	141	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,161.00000	3,180	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			110.00000	78	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,885.00000	3,918	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			103.00000	73	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,978.00000	4,012	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			96.00000	67	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,071.00000	4,107	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			84.00000	58	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,259.00000	4,297	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			78.00000	53	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,353.00000	4,393	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			73.00000	49	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,448.00000	4,489	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			164.00000	122	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,338.00000	3,361	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			153.00000	113	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,428.00000	3,453	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			144.00000	105	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,518.00000	3,545	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			134.00000	98	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,609.00000	3,637	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			153.00000	113	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Put			3,428.00000	3,453	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			134.00000	98	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,609.00000	3,637	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			110.00000	78	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,885.00000	3,918	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			96.00000	67	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,071.00000	4,107	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			106.00000	75	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,931.00000	3,965	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			99.00000	70	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,024.00000	4,059	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			93.00000	65	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,118.00000	4,154	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			81.00000	55	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,306.00000	4,345	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			70.00000	47	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,495.00000	4,537	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			66.00000	44	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,591.00000	4,633	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			84.00000	58	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,259.00000	4,297	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			73.00000	49	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,448.00000	4,489	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			63.00000	42	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,638.00000	4,682	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			59.00000	39	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,734.00000	4,778	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			55.00000	36	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,830.00000	4,875	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			51.00000	33	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,926.00000	4,973	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			81.00000	55	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,306.00000	4,345	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			61.00000	40	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,686.00000	4,730	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			57.00000	37	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,782.00000	4,827	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			218.00000	168	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,943.00000	2,957	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			192.00000	146	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,117.00000	3,135	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			180.00000	136	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,205.00000	3,225	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			158.00000	118	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,383.00000	3,407	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.00	Call			148.00000	109	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,473.00000	3,499	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			139.00000	102	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,564.00000	3,591	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			130.00000	94	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,655.00000	3,684	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			262.00000	206	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,687.00000	2,696	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			247.00000	193	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,771.00000	2,782	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			232.00000	180	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,857.00000	2,869	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			218.00000	168	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,943.00000	2,957	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			158.00000	118	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,383.00000	3,407	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			343.00000	278	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,318.00000	2,318	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			254.00000	199	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,729.00000	2,739	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			270.00000	213	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,645.00000	2,653	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			225.00000	174	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,900.00000	2,913	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			198.00000	151	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,073.00000	3,090	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			386.00000	317	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,161.00000	2,156	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			540.00000	459	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,715.00000	1,699	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,026.00000	918	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			751.00000	707	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			947.00000	842	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			872.00000	831	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			967.00000	861	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			841.00000	800	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,267.00000	1,158	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			542.00000	497	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,208.00000	1,098	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			583.00000	538	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,095.00000	985	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			670.00000	625	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,392.00000	1,283	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			467.00000	422	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,329.00000	1,219	23.82	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 12/06/2009 Currency Future	13.85	Put		504.00000	459	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,208.00000	1,098	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		583.00000	538	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		1,424.00000	1,316	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		449.00000	405	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,360.00000	1,251	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		485.00000	440	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,298.00000	1,188	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		523.00000	478	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,237.00000	1,128	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		562.00000	517	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,068.00000	958	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		692.00000	648	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,298.00000	1,188	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		523.00000	478	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,026.00000	918	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		751.00000	707	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		854.00000	753	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,029.00000	993	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,150.00000	1,041	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		625.00000	580	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		927.00000	823	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		902.00000	862	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.82050	14.88670		25.09	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,236.00000	1,113	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,250.00000	1,192	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,099.00000	981	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,512.00000	1,461	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		1,148.00000	1,028	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,411.00000	1,358	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,131.00000	1,012	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,444.00000	1,392	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		1,115.00000	997	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,478.00000	1,426	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,236.00000	1,113	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,250.00000	1,192	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,274.00000	1,149	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,188.00000	1,129	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,255.00000	1,131	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,218.00000	1,160	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,314.00000	1,187	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,127.00000	1,067	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,355.00000	1,227	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,068.00000	1,006	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,182.00000	1,061	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.05	Put			1,346.00000	1,290	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,083.00000	967	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,546.00000	1,496	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,008.00000	896	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,722.00000	1,676	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,052.00000	938	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,616.00000	1,567	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			990.00000	878	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,753.00000	1,708	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,083.00000	967	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,546.00000	1,496	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			971.00000	861	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,785.00000	1,740	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,037.00000	924	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,651.00000	1,603	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,200.00000	1,078	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,313.00000	1,257	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,443.00000	1,315	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			957.00000	894	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,417.00000	1,289	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			981.00000	918	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,470.00000	1,341	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			933.00000	871	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,165.00000	1,044	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,378.00000	1,324	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			936.00000	826	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,849.00000	1,806	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,334.00000	1,207	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,097.00000	1,036	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,294.00000	1,168	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,157.00000	1,097	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,255.00000	1,131	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,218.00000	1,160	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,218.00000	1,095	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,281.00000	1,225	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,274.00000	1,149	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,188.00000	1,129	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,067.00000	952	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,581.00000	1,531	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,551.00000	1,422	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			864.00000	802	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,496.00000	1,368	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			910.00000	847	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,391.00000	1,263	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,005.00000	943	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.00	Call			1,664.00000	1,536	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			777.00000	716	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,607.00000	1,479	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			820.00000	758	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,496.00000	1,368	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			910.00000	847	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,693.00000	1,565	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			757.00000	695	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,635.00000	1,507	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			799.00000	737	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,579.00000	1,450	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			842.00000	780	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,524.00000	1,395	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			887.00000	825	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,373.00000	1,245	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,036.00000	974	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,099.00000	981	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,512.00000	1,461	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			901.00000	793	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,914.00000	1,872	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,067.00000	952	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,581.00000	1,531	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			936.00000	826	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,849.00000	1,806	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			901.00000	793	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,914.00000	1,872	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			868.00000	761	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,981.00000	1,940	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			835.00000	729	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,048.00000	2,009	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,182.00000	1,061	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,346.00000	1,290	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,023.00000	910	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,686.00000	1,639	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			954.00000	843	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,817.00000	1,773	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,023.00000	910	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,686.00000	1,639	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			918.00000	809	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,882.00000	1,839	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			884.00000	777	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,948.00000	1,906	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			851.00000	745	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,014.00000	1,974	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,443.00000	1,315	24.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.40	Put			957.00000	894	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,165.00000	1,044	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,378.00000	1,324	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,008.00000	896	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,722.00000	1,676	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.68720		12.61570		23.49	76,123.20	6	5,909.00
€ / R On 16/03/2009 Currency Future	12.60	Call			392.00000	405	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			377.00000	318	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			291.00000	289	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			575.00000	502	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			264.00000	261	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			648.00000	574	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			208.00000	204	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			843.00000	767	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			218.00000	214	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			803.00000	727	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			199.00000	195	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			883.00000	808	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			172.00000	168	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,006.00000	930	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			182.00000	178	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			966.00000	890	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			153.00000	149	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,088.00000	1,012	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			137.00000	132	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,171.00000	1,095	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			190.00000	186	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			925.00000	849	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			162.00000	158	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			1,047.00000	971	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			251.00000	249	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			686.00000	611	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			355.00000	357	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			439.00000	369	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			199.00000	195	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			883.00000	808	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			122.00000	118	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,256.00000	1,180	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			115.00000	111	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,299.00000	1,224	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			108.00000	104	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,343.00000	1,267	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			60.00000	57	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,844.00000	1,770	31.55	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 16/03/2009 Currency Future	14.45	Call			57.00000	55	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,892.00000	1,818	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			76.00000	73	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,611.00000	1,536	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			102.00000	98	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,387.00000	1,311	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			145.00000	140	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,129.00000	1,053	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			145.00000	140	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,129.00000	1,053	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			240.00000	236	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			724.00000	649	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			137.00000	132	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,171.00000	1,095	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			277.00000	275	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			611.00000	538	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			76.00000	73	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,611.00000	1,536	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			52.00000	50	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,987.00000	1,913	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			39.00000	37	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,323.00000	2,250	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			86.00000	82	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,520.00000	1,445	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			91.00000	87	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,475.00000	1,400	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			603.00000	645	23.03	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			188.00000	158	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			305.00000	305	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			540.00000	468	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			438.00000	459	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			323.00000	271	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			668.00000	716	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			152.00000	129	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			668.00000	716	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			152.00000	129	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			702.00000	753	22.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			136.00000	116	22.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			635.00000	680	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			169.00000	143	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			516.00000	547	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			250.00000	210	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			544.00000	579	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			228.00000	191	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			463.00000	487	23.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.45	Put			297.00000	250	23.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			810.00000	869	22.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			94.00000	82	22.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			573.00000	611	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			207.00000	174	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			737.00000	791	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			121.00000	104	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,168.00000	1,232	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			52.00000	45	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,073.00000	1,137	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			58.00000	50	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			980.00000	1,044	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			64.00000	57	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			888.00000	951	22.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			72.00000	64	22.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			544.00000	579	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			228.00000	191	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,121.00000	1,185	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			55.00000	47	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,027.00000	1,091	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			61.00000	53	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			934.00000	998	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			68.00000	60	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			848.00000	910	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			83.00000	73	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			773.00000	830	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			107.00000	92	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			702.00000	753	22.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			136.00000	116	22.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			888.00000	951	22.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			72.00000	64	22.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			489.00000	516	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			273.00000	229	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			635.00000	680	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			169.00000	143	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			415.00000	431	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			349.00000	294	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			373.00000	380	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			407.00000	343	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			415.00000	431	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			349.00000	294	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			373.00000	380	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			407.00000	343	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			337.00000	338	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			472.00000	401	23.82	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	11.65	Call			1,027.00000	1,091	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			61.00000	53	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			848.00000	910	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			83.00000	73	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			516.00000	547	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			250.00000	210	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			392.00000	405	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			377.00000	318	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			321.00000	321	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			505.00000	434	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			108.00000	104	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,343.00000	1,267	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			81.00000	78	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,565.00000	1,491	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			321.00000	321	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			505.00000	434	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			129.00000	125	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,213.00000	1,138	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			66.00000	63	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,750.00000	1,676	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			153.00000	149	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,088.00000	1,012	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,215.00000	1,279	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			49.00000	42	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			36.00000	34	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,420.00000	2,347	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			25.00000	23	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			3,010.00000	2,936	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			14.00000	12	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,598.00000	3,525	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	5	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,190.00000	4,118	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			305.00000	305	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			540.00000	468	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			48.00000	46	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,082.00000	2,009	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			31.00000	29	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,665.00000	2,592	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			22.00000	19	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,256.00000	3,182	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			10.00000	8	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,844.00000	3,771	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			24.00000	22	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,108.00000	3,035	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			9.00000	8	38.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.50	Put			3,893.00000	3,821	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			3.00000	2	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,687.00000	4,615	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,485.00000	5,413	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,311.00000	1,375	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			45.00000	38	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			29.00000	27	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,763.00000	2,690	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			15.00000	13	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,549.00000	3,476	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			5.00000	4	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,339.00000	4,267	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			2.00000	1	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			5,136.00000	5,064	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,696.00000	1,761	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			30.00000	24	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			37.00000	36	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,372.00000	2,299	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			24.00000	21	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,158.00000	3,084	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			9.00000	7	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,943.00000	3,870	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			3.00000	2	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,737.00000	4,665	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,035.00000	2,102	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	15	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,263.00000	1,327	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			47.00000	40	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			50.00000	48	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,034.00000	1,961	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			28.00000	26	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,813.00000	2,739	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			5.00000	4	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,389.00000	4,317	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,475.00000	2,544	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			9.00000	7	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,720.00000	2,789	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			4.00000	2	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			1,937.00000	2,004	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			22.00000	17	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			46.00000	44	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,130.00000	2,057	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			27.00000	25	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,911.00000	2,837	37.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.30	Call			12.00000	10	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,696.00000	3,623	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			2,818.00000	2,888	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			3.00000	1	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,035.00000	2,102	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	15	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			50.00000	48	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,034.00000	1,961	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,769.00000	2,839	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			3.00000	2	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			1,986.00000	2,053	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			20.00000	16	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			27.00000	25	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,862.00000	2,788	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			13.00000	11	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,647.00000	3,574	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			2,918.00000	2,988	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			2.00000	1	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,132.00000	2,200	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			16.00000	13	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,358.00000	1,423	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			43.00000	36	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			55.00000	52	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,939.00000	1,865	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			30.00000	28	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,714.00000	2,641	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			16.00000	14	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,500.00000	3,426	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,524.00000	2,593	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			8.00000	6	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,744.00000	1,810	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			28.00000	23	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			81.00000	78	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,565.00000	1,491	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,427.00000	2,496	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			11.00000	9	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,648.00000	1,713	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			33.00000	26	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			72.00000	69	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,656.00000	1,582	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			23.00000	21	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			3,207.00000	3,133	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	7	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,992.00000	3,919	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,328.00000	2,397	34.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.30	Put			13.00000	10	34.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,551.00000	1,616	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			36.00000	29	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			66.00000	63	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,750.00000	1,676	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			34.00000	32	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,518.00000	2,445	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			20.00000	18	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,305.00000	3,231	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			7.00000	6	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			4,091.00000	4,019	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,621.00000	2,691	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			6.00000	4	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			1,840.00000	1,907	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			25.00000	20	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			489.00000	516	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			273.00000	229	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			42.00000	40	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,227.00000	2,153	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			10.00000	9	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,795.00000	3,722	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,279.00000	2,348	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			13.00000	11	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,503.00000	1,567	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			37.00000	30	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			63.00000	60	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,797.00000	1,723	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			33.00000	31	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,567.00000	2,494	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			19.00000	17	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,353.00000	3,280	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			6.00000	5	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			4,141.00000	4,068	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,181.00000	2,249	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			15.00000	12	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,406.00000	1,471	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			41.00000	34	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			17.00000	15	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,451.00000	3,377	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			6.00000	5	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,240.00000	4,167	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,230.00000	2,299	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			14.00000	11	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,455.00000	1,519	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			39.00000	32	27.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€/ R On 16/03/2009 Currency Future	15.20	Call			32.00000	30	35.53	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.20	Put			2,616.00000	2,543	35.53	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.00	Call			18.00000	16	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.00	Put			3,402.00000	3,328	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.10	Call			2,524.00000	2,593	33.92	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.10	Put			8.00000	6	33.92	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.05	Call			2,573.00000	2,642	33.55	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.05	Put			7.00000	5	33.55	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.85	Call			1,792.00000	1,858	30.52	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.85	Put			26.00000	21	30.52	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.85	Call			40.00000	39	33.75	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.85	Put			2,275.00000	2,202	33.75	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.65	Call			25.00000	22	37.89	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.65	Put			3,059.00000	2,985	37.89	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.25	Call			2,377.00000	2,446	34.35	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.25	Put			12.00000	9	34.35	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.05	Call			1,600.00000	1,664	29.13	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.05	Put			34.00000	27	29.13	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.25	Call			69.00000	66	30.82	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.25	Put			1,703.00000	1,629	30.82	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.05	Call			35.00000	33	34.74	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.05	Put			2,469.00000	2,396	34.74	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.85	Call			22.00000	19	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.85	Put			3,256.00000	3,182	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.65	Call			7.00000	6	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.65	Put			4,042.00000	3,969	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	17.10	Call			4.00000	3	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	17.10	Put			4,488.00000	4,416	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.90	Call			1,744.00000	1,810	30.20	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.90	Put			28.00000	23	30.20	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.85	Call			6.00000	5	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.85	Put			4,240.00000	4,167	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	17.65	Call			2.00000	1	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	17.65	Put			5,036.00000	4,964	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	17.60	Call			2.00000	1	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	17.60	Put			4,986.00000	4,914	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.65	Call			1,986.00000	2,053	31.80	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.65	Put			20.00000	16	31.80	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.45	Call			1,215.00000	1,279	25.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.45	Put			49.00000	42	25.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.05	Call			251.00000	249	25.81	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.05	Put			686.00000	611	25.81	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.45	Call			27.00000	25	36.84	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.45	Put			2,862.00000	2,788	36.84	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	17.05	Call			4.00000	3	38.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€/ R On 16/03/2009 Currency Future	17.05	Put			4,439.00000	4,366	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.55	Call			2,083.00000	2,151	32.44	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.55	Put			18.00000	14	32.44	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.35	Call			1,311.00000	1,375	26.54	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.35	Put			45.00000	38	26.54	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.35	Call			29.00000	27	36.32	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.35	Put			2,763.00000	2,690	36.32	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.15	Call			15.00000	13	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.15	Put			3,549.00000	3,476	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.50	Call			3,116.00000	3,187	29.38	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.50	Put			1.00000	0	29.38	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.30	Call			2,328.00000	2,397	34.03	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.30	Put			13.00000	10	34.03	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.90	Call			810.00000	869	22.76	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.90	Put			94.00000	82	22.76	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.90	Call			20.00000	18	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.90	Put			3,305.00000	3,231	38.68	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.40	Call			3,216.00000	3,287	28.63	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	28.63	0.00	0	0.00
€/ R On 12/06/2009 Currency Future			12.88810		12.82020		24.61	193,321.50	15	2,900.00
€/ R On 12/06/2009 Currency Future	12.80	Call			757.00000	762	24.24	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.80	Put			737.00000	674	24.24	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.85	Call			738.00000	743	24.42	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.85	Put			768.00000	705	24.42	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.15	Call			634.00000	639	25.43	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.15	Put			964.00000	901	25.43	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.25	Call			599.00000	603	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.25	Put			1,029.00000	965	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.50	Call			509.00000	510	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.50	Put			1,189.00000	1,122	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.45	Call			526.00000	528	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.45	Put			1,156.00000	1,090	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.65	Call			460.00000	460	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.65	Put			1,290.00000	1,222	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.70	Call			445.00000	444	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.70	Put			1,324.00000	1,256	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.65	Call			460.00000	460	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.65	Put			1,290.00000	1,222	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.80	Call			415.00000	414	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.80	Put			1,395.00000	1,325	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.90	Call			387.00000	385	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.90	Put			1,467.00000	1,397	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.60	Call			476.00000	476	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.60	Put			1,256.00000	1,188	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.70	Call			445.00000	444	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Put			1,324.00000	1,256	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			580.00000	584	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,060.00000	996	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			701.00000	707	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			831.00000	769	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			492.00000	493	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,222.00000	1,155	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			373.00000	371	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,503.00000	1,433	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			360.00000	358	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,540.00000	1,470	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			335.00000	332	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,615.00000	1,544	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			222.00000	217	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,052.00000	1,979	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			214.00000	208	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,093.00000	2,020	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			279.00000	275	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,809.00000	1,737	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			323.00000	320	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,653.00000	1,582	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			401.00000	399	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,430.00000	1,361	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			476.00000	476	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,256.00000	1,188	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			492.00000	493	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,222.00000	1,155	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			580.00000	584	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,060.00000	996	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			562.00000	565	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,092.00000	1,027	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			544.00000	546	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,124.00000	1,058	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			415.00000	414	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,395.00000	1,325	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			544.00000	546	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,124.00000	1,058	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			634.00000	639	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			964.00000	901	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			335.00000	332	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,615.00000	1,544	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			249.00000	244	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,929.00000	1,856	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			183.00000	177	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,262.00000	2,189	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€/ R On 12/06/2009 Currency Future	15.20	Call			143.00000	138	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	15.20	Put			2,523.00000	2,450	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	14.30	Call			290.00000	285	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	14.30	Put			1,769.00000	1,697	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	14.20	Call			312.00000	308	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	14.20	Put			1,691.00000	1,620	25.60	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.90	Call			719.00000	725	24.61	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.90	Put			799.00000	737	24.61	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.10	Call			650.00000	655	25.26	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	13.10	Put			930.00000	867	25.26	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.75	Call			777.00000	782	24.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.75	Put			707.00000	644	24.05	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.30	Call			985.00000	997	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.30	Put			464.00000	409	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.35	Call			955.00000	967	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.35	Put			485.00000	429	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.25	Call			1,014.00000	1,028	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.25	Put			444.00000	390	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.35	Call			955.00000	967	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.35	Put			485.00000	429	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.55	Call			858.00000	865	23.29	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.55	Put			588.00000	527	23.29	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.50	Call			880.00000	888	23.12	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.50	Put			560.00000	500	23.12	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.65	Call			817.00000	822	23.67	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.65	Put			646.00000	584	23.67	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.05	Call			1,139.00000	1,158	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.05	Put			369.00000	320	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.45	Call			903.00000	912	22.96	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.45	Put			533.00000	474	22.96	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.20	Call			1,045.00000	1,060	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.20	Put			425.00000	371	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.10	Call			1,107.00000	1,124	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.10	Put			387.00000	336	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.15	Call			1,076.00000	1,092	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.15	Put			406.00000	354	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.70	Call			1,379.00000	1,406	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.70	Put			259.00000	218	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.80	Call			1,308.00000	1,333	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.80	Put			288.00000	244	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.90	Call			1,239.00000	1,261	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	11.90	Put			319.00000	273	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.00	Call			1,172.00000	1,192	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.00	Put			352.00000	303	22.81	0.00	0	0.00
€/ R On 12/06/2009 Currency Future	12.40	Call			927.00000	937	22.81	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	12.40	Put			506.00000	449	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,343.00000	1,369	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			273.00000	231	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,273.00000	1,296	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			303.00000	258	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,205.00000	1,226	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			335.00000	288	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			858.00000	865	23.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			588.00000	527	23.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,107.00000	1,124	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			387.00000	336	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			837.00000	843	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			617.00000	555	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			797.00000	802	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			677.00000	614	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,139.00000	1,158	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			369.00000	320	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,076.00000	1,092	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			406.00000	354	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,416.00000	1,444	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			245.00000	206	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,273.00000	1,296	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			303.00000	258	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			817.00000	822	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			646.00000	584	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			667.00000	672	25.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			896.00000	834	25.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			738.00000	743	24.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			768.00000	705	24.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			837.00000	843	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			617.00000	555	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			985.00000	997	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			464.00000	409	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			927.00000	937	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			506.00000	449	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			757.00000	762	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			737.00000	674	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			719.00000	725	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			799.00000	737	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			684.00000	689	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			863.00000	801	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			667.00000	672	25.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			896.00000	834	25.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			429.00000	429	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,359.00000	1,290	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.20	Call			619.00000	623	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			999.00000	935	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			387.00000	385	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,467.00000	1,397	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			300.00000	297	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,730.00000	1,658	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			259.00000	254	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,889.00000	1,816	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			240.00000	235	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,970.00000	1,897	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			205.00000	200	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,135.00000	2,062	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			190.00000	185	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,220.00000	2,146	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			175.00000	170	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,305.00000	2,232	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			162.00000	156	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,392.00000	2,318	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			269.00000	264	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,848.00000	1,776	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			231.00000	226	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,011.00000	1,938	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			290.00000	285	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,769.00000	1,697	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			269.00000	264	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,848.00000	1,776	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			231.00000	226	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,011.00000	1,938	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			198.00000	192	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,177.00000	2,104	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			169.00000	163	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,348.00000	2,275	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			155.00000	150	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,435.00000	2,362	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			132.00000	126	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,612.00000	2,538	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			121.00000	116	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,701.00000	2,628	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			112.00000	106	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,791.00000	2,718	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			103.00000	97	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,882.00000	2,809	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			198.00000	192	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,177.00000	2,104	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			183.00000	177	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.90	Put			2,262.00000	2,189	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			132.00000	126	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,612.00000	2,538	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			348.00000	345	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,577.00000	1,507	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			650.00000	655	25.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			930.00000	867	25.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			348.00000	345	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,577.00000	1,507	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			323.00000	320	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,653.00000	1,582	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			312.00000	308	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,691.00000	1,620	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.07490		13.00770		24.96	941,392.80	72	72.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,025.00000	1,030	24.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,017.00000	956	24.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			888.00000	892	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,280.00000	1,217	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			873.00000	876	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,315.00000	1,251	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			783.00000	784	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,475.00000	1,410	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			765.00000	766	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,507.00000	1,441	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			801.00000	803	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,443.00000	1,378	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			713.00000	713	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,605.00000	1,538	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			713.00000	713	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,605.00000	1,538	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			697.00000	696	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,639.00000	1,571	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			730.00000	731	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,572.00000	1,506	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			680.00000	680	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,673.00000	1,605	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			649.00000	647	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,741.00000	1,672	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			747.00000	748	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,540.00000	1,473	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			858.00000	861	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,350.00000	1,286	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			988.00000	993	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,081.00000	1,018	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			618.00000	616	26.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.20	Put			1,810.00000	1,741	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			448.00000	443	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,290.00000	2,218	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			747.00000	748	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,540.00000	1,473	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			649.00000	647	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,741.00000	1,672	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			589.00000	586	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,881.00000	1,812	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			561.00000	558	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,953.00000	1,883	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			534.00000	530	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,026.00000	1,955	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			508.00000	504	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,100.00000	2,029	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			820.00000	822	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,412.00000	1,347	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			589.00000	586	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,881.00000	1,812	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			561.00000	558	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,953.00000	1,883	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			953.00000	958	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,146.00000	1,083	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			920.00000	924	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,212.00000	1,149	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			888.00000	892	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,280.00000	1,217	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,142.00000	1,144	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			835.00000	770	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,104.00000	1,106	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			897.00000	831	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,064.00000	1,070	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			956.00000	895	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			920.00000	924	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,212.00000	1,149	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			820.00000	822	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,412.00000	1,347	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			838.00000	841	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,381.00000	1,316	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			664.00000	663	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,707.00000	1,638	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			633.00000	632	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,776.00000	1,707	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			603.00000	601	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,846.00000	1,776	26.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ALBI On 07/05/2009 Index Future			296.86700		300.37900		0.00	0.00	0	465.00
ALBI On 06/08/2009 Index Future			304.16300		307.75900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.22200		128.00800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.34900		131.15300		0.00	0.00	0	2.00
GOVI On 07/05/2009 jGovi			299.24550		302.59450		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			306.60100		310.02850		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			342.95200		342.95200		0.00	0.00	0	2.00
J153 On 31/08/2010 jSwap			8.88500		8.83000		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.83800		8.63800		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.21400		8.02100		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.60800		8.40100		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.86900		8.68800		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.71100		8.53500		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.65200		8.47900		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			10.09200		10.14200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.90700		7.95200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.79300		6.77400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.94200		6.82700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.44200		7.30100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.49000		7.29900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.23600		8.01400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.29500		8.06000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.48100		8.30300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.49600		8.31000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JROD On 27/02/2009 jRod			11.10300		11.10200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.67600		10.67100		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.25200		10.27500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.50200		10.55400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.99000		10.12000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.63200		288.79200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			291.62800		295.88800		0.00	0.00	0	3.00
R153 On 07/05/2009 Bond Future			6.04000		5.85300		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,345.00000	4,100	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.53500		5.30500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,607.00000	4,364	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			5.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,855.00000	4,611	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			4.93900		4.63600		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,571.00000	1,349	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			50.00000	78	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.64600		7.44500		12.40	6,554,641.50	50	11,279.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,649.00000	2,129	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,808.00000	4,470	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,123.00000	846	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,868.00000	7,771	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,348.00000	8,328	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			562.00000	723	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.59300		7.38200		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			11,483.00000	10,515	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,351.00000	1,582	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.60500		7.38100		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			5,933.00000	5,283	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,280.00000	5,855	12.55	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.21000		8.00400		26.15	0.00	0	8,828.00
R186 On 07/05/2009 Bond Future	8.00	Call			6,517.00000	5,373	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,561.00000	7,643	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,257.00000	922	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			19,494.00000	21,385	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			12,789.00000	11,117	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,562.00000	3,116	26.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 06/08/2009 Bond Future			8.17400	7.96300		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		15,921.00000	14,331	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,324.00000	6,007	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.17900	7.96300		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		9,907.00000	8,810	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,075.00000	16,286	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		17,975.00000	16,412	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		7,459.00000	8,203	28.72	0.00	0	5,000.00
R196 On 07/05/2009 Bond Future			9.23500	9.23500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,278.00000	1,272	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		751.00000	746	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.46500	7.29500		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		9,019.00000	8,287	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		263.00000	330	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.34800	7.16900		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		9,861.00000	9,176	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		849.00000	979	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.30900	7.12000		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		5,343.00000	4,867	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,686.00000	4,039	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.12300	7.88300		17.63	0.00	0	43.00
R203 On 07/05/2009 Bond Future	9.00	Call		7,734.00000	6,613	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,184.00000	1,517	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.06200	7.81300		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		10,320.00000	9,214	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,122.00000	2,500	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.06700	7.80700		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		5,600.00000	4,880	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,425.00000	8,220	18.06	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.15200	7.91300		19.31	0.00	0	8.00
R204 On 07/05/2009 Bond Future	9.00	Call		8,280.00000	7,074	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,357.00000	1,729	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.10200	7.85400		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		11,095.00000	9,897	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,422.00000	2,840	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.10600	7.84900		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		6,107.00000	5,329	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		8,396.00000	9,262	19.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 07/05/2009 Bond Future			7.41800		7.25700		10.87	0.00	0	1,856.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,885.00000	6,323	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			307.00000	376	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.28300		7.11200		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			8,371.00000	7,827	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			680.00000	779	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.23100		7.04800		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,537.00000	4,154	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,924.00000	3,198	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.34500		8.11800		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			7,549.00000	6,453	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,819.00000	2,243	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.30700		8.07100		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			10,503.00000	9,391	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,018.00000	3,470	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.31600		8.07300		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,733.00000	5,023	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,616.00000	10,492	22.29	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.46500		8.25500		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			6,055.00000	5,139	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,718.00000	3,238	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.46500		8.25100		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			10,011.00000	9,014	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,512.00000	3,963	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.52500		8.31000		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,963.00000	5,309	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,834.00000	10,609	24.81	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.00700		7.79300		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			12,119.00000	10,508	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,692.00000	2,102	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.97500		7.75700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			13,442.00000	11,989	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,657.00000	5,272	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.97500		7.75200		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			8,461.00000	7,445	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,547.00000	14,642	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			7,474.00000	6,540	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,276.00000	16,454	36.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			295.36700		298.68800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			302.62600		306.02700		0.00	0.00	0	100.00

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			6.52470	6.54410		22.08	32,623.50	5	8,985.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		193.00000	169	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		199.00000	194	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		214.00000	188	22.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		169.00000	163	22.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		176.00000	152	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		231.00000	227	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		160.00000	137	24.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		266.00000	262	24.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		145.00000	124	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		301.00000	299	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		133.00000	112	25.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		339.00000	337	25.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		160.00000	137	24.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		266.00000	262	24.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		145.00000	124	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		301.00000	299	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		112.00000	93	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		417.00000	418	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		122.00000	102	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		378.00000	377	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		90.00000	73	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		496.00000	499	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		103.00000	85	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		458.00000	460	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		90.00000	73	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		496.00000	499	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		122.00000	102	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		378.00000	377	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		176.00000	152	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		231.00000	227	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		79.00000	63	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		535.00000	539	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		69.00000	55	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		575.00000	580	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		103.00000	85	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		458.00000	460	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		10.00000	7	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,116.00000	1,132	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		6.00000	4	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,262.00000	1,279	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		17.00000	12	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		973.00000	987	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		33.00000	24	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Put			789.00000	799	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			52.00000	40	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			658.00000	665	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			60.00000	47	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			616.00000	622	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			236.00000	210	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			142.00000	135	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			290.00000	264	20.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			96.00000	89	20.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			356.00000	331	20.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			62.00000	56	20.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			193.00000	169	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			199.00000	194	22.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			321.00000	296	20.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			77.00000	71	20.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			261.00000	235	20.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			117.00000	110	20.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			236.00000	210	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			142.00000	135	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			69.00000	55	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			575.00000	580	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			393.00000	368	19.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			49.00000	43	19.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			261.00000	235	20.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			117.00000	110	20.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			52.00000	40	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			658.00000	665	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			45.00000	34	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			701.00000	709	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			33.00000	24	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			789.00000	799	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			24.00000	17	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			880.00000	892	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			39.00000	29	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			744.00000	754	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			28.00000	20	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			834.00000	846	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			474.00000	456	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			30.00000	31	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			393.00000	368	19.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			49.00000	43	19.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			654.00000	635	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			10.00000	10	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			562.00000	543	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			18.00000	18	21.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	5.95	Call			608.00000	588	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			13.00000	14	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			517.00000	499	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			23.00000	24	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			433.00000	411	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			39.00000	37	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			433.00000	411	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			39.00000	37	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			45.00000	34	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			701.00000	709	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			24.00000	17	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			880.00000	892	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			20.00000	14	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			926.00000	939	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			15.00000	10	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,021.00000	1,035	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			12.00000	8	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,068.00000	1,083	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			9.00000	5	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,165.00000	1,181	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	2	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,360.00000	1,378	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	2	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,360.00000	1,378	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			3.00000	1	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,459.00000	1,477	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			2.00000	1	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,558.00000	1,576	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			1.00000	1	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,657.00000	1,676	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			7.00000	4	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,213.00000	1,230	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			5.00000	3	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,311.00000	1,328	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			3.00000	2	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,409.00000	1,427	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			2.00000	1	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,508.00000	1,526	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			60.00000	47	27.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			616.00000	622	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.60120		6.62130		23.10	19,803.60	3	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			382.00000	352	23.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			360.00000	351	23.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			363.00000	334	23.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			392.00000	383	23.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			346.00000	318	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			425.00000	416	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			330.00000	302	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			458.00000	451	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			315.00000	288	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			493.00000	487	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			300.00000	274	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			529.00000	523	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			275.00000	250	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			603.00000	599	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			275.00000	250	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			603.00000	599	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			287.00000	262	25.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			566.00000	561	25.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			300.00000	274	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			529.00000	523	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			247.00000	223	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			675.00000	672	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			263.00000	239	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			641.00000	638	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			287.00000	262	25.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			566.00000	561	25.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			315.00000	288	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			493.00000	487	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			346.00000	318	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			425.00000	416	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			231.00000	208	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			710.00000	707	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			217.00000	194	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			745.00000	743	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			247.00000	223	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			675.00000	672	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			217.00000	194	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			745.00000	743	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			86.00000	73	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,265.00000	1,271	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			74.00000	62	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,352.00000	1,360	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			116.00000	100	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,095.00000	1,099	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			154.00000	135	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			933.00000	934	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			190.00000	169	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			818.00000	818	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			203.00000	181	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Put			781.00000	780	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			400.00000	370	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			329.00000	319	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			441.00000	410	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			270.00000	259	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			464.00000	432	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			242.00000	231	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			363.00000	334	23.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			392.00000	383	23.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			464.00000	432	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			242.00000	231	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			420.00000	389	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			299.00000	288	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			515.00000	484	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			194.00000	183	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			203.00000	181	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			781.00000	780	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			177.00000	157	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			856.00000	856	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			154.00000	135	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			933.00000	934	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			134.00000	117	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,013.00000	1,015	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			165.00000	146	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			894.00000	895	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			144.00000	126	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			972.00000	975	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			575.00000	544	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			153.00000	143	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			719.00000	690	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			98.00000	89	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			645.00000	615	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			123.00000	113	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			575.00000	544	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			153.00000	143	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			515.00000	484	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			194.00000	183	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			681.00000	652	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			110.00000	100	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			609.00000	579	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			138.00000	128	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			544.00000	513	20.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			173.00000	162	20.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			489.00000	457	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			218.00000	206	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Call			609.00000	579	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			138.00000	128	20.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			125.00000	108	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,053.00000	1,057	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			108.00000	92	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,136.00000	1,141	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			177.00000	157	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			856.00000	856	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			100.00000	85	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,179.00000	1,184	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			100.00000	85	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,179.00000	1,184	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			86.00000	73	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,265.00000	1,271	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			74.00000	62	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,352.00000	1,360	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			63.00000	52	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,442.00000	1,451	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			54.00000	44	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,533.00000	1,543	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			46.00000	37	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,625.00000	1,636	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			39.00000	31	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,718.00000	1,730	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			46.00000	37	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,625.00000	1,636	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			125.00000	108	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,053.00000	1,057	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			441.00000	410	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			270.00000	259	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			400.00000	370	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			329.00000	319	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.66910		6.68680		23.40	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			498.00000	469	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			512.00000	500	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			498.00000	469	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			512.00000	500	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			481.00000	452	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			544.00000	533	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			464.00000	436	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			578.00000	567	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			449.00000	421	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			612.00000	602	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			434.00000	406	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			647.00000	637	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.95	Call			419.00000	393	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			683.00000	674	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			393.00000	367	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			756.00000	748	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			406.00000	380	25.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			719.00000	710	25.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			419.00000	393	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			683.00000	674	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			393.00000	367	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			756.00000	748	25.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			363.00000	339	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			827.00000	819	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			380.00000	355	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			794.00000	786	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			380.00000	355	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			794.00000	786	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			573.00000	542	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			386.00000	373	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			536.00000	506	23.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			449.00000	437	23.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			347.00000	323	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			860.00000	853	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			316.00000	292	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			929.00000	923	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			593.00000	562	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			357.00000	343	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			554.00000	524	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			417.00000	404	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			517.00000	487	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			480.00000	468	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			363.00000	339	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			827.00000	819	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			331.00000	307	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			894.00000	888	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			638.00000	607	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			301.00000	288	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			593.00000	562	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			357.00000	343	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			517.00000	487	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			480.00000	468	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			464.00000	436	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			578.00000	567	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			316.00000	292	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			929.00000	923	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			287.00000	265	25.78	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	7.40	Put		1,001.00000	996	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		434.00000	406	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		647.00000	637	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		347.00000	323	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		860.00000	853	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		287.00000	265	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,001.00000	996	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		261.00000	239	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,074.00000	1,070	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		301.00000	278	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		965.00000	959	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		274.00000	252	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,037.00000	1,032	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		248.00000	227	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,112.00000	1,108	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		662.00000	632	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		276.00000	263	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		615.00000	583	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		328.00000	314	21.76	0.00	0	0.00

Total for Derivatives:							156,453,294.70	15,276	412,149.00
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Grand Total:							156,453,294.70	15,276	412,149.00
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