



# Daily MTM Report

Daily summary for 12/02/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			16.99600		17.03800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.75500		6.72500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.00000		7.82000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.52000		8.33000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.13900		10.22100			0.00	0	0.00
R201 On 21/12/2014 Bond			7.92500		7.74000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.52000		8.26500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.55500		8.29000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.89500		7.72000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.62500		8.41500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.67900		8.51100			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			8.35500	8.16500			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.21580	9.95760		27.59	85,833,151.60	8,402	177,540.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		149.00000	237	32.54	592,500,000.00	2,500	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		792.00000	621	32.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		323.00000	482	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		315.00000	216	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		414.00000	604	27.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		206.00000	138	27.01	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		470.00000	674	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		162.00000	108	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		389.00000	571	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		231.00000	155	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		269.00000	408	28.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		411.00000	292	28.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		269.00000	408	28.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		411.00000	292	28.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		224.00000	346	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		517.00000	380	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		188.00000	293	31.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		630.00000	478	31.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		286.00000	431	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		378.00000	265	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call		10.00000	20	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put		2,353.00000	2,104	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call		365.00000	540	27.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put		258.00000	174	27.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		238.00000	365	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		480.00000	349	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		238.00000	365	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		480.00000	349	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		177.00000	278	31.45	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		669.00000	512	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		211.00000	327	30.36	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		554.00000	411	30.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		167.00000	263	31.81	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		710.00000	548	31.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.90	Call			108.00000	174	34.71	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,051.00000	858	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			89.00000	143	36.17	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,231.00000	1,027	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			253.00000	386	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			445.00000	320	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			199.00000	310	30.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			591.00000	444	30.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			253.00000	386	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			445.00000	320	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			98.00000	158	35.44	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,140.00000	942	35.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			343.00000	510	27.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			285.00000	194	27.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			365.00000	540	27.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			258.00000	174	27.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			501.00000	711	26.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			143.00000	95	26.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			568.00000	788	26.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			111.00000	72	26.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			534.00000	749	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			126.00000	83	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			501.00000	711	26.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			143.00000	95	26.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			304.00000	455	28.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			346.00000	239	28.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			188.00000	293	31.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			630.00000	478	31.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			199.00000	310	30.72	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			591.00000	444	30.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			149.00000	237	32.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			792.00000	621	32.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			158.00000	250	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			750.00000	584	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			134.00000	213	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			876.00000	697	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			286.00000	431	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			378.00000	265	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			114.00000	183	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,006.00000	817	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			103.00000	165	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,095.00000	900	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			141.00000	225	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			834.00000	659	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			127.00000	202	33.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.75	Put			919.00000	737	33.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			211.00000	327	30.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			554.00000	411	30.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			54.00000	92	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,496.00000	1,276	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			50.00000	85	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,542.00000	1,319	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			38.00000	67	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,681.00000	1,451	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,058.00000	2,316	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	1	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			732.00000	968	28.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			74.00000	53	28.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			441.00000	638	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			183.00000	122	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			648.00000	877	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			91.00000	61	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			818.00000	1,061	29.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			60.00000	45	29.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,226.00000	1,482	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			18.00000	16	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,179.00000	1,435	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	19	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,368.00000	1,626	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			11.00000	10	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,368.00000	1,626	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			11.00000	10	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,416.00000	1,674	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			9.00000	8	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,562.00000	1,821	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			5.00000	5	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,514.00000	1,772	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	6	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,465.00000	1,723	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			7.00000	7	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,661.00000	1,919	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	3	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,416.00000	1,674	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			9.00000	8	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,909.00000	2,167	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,809.00000	2,068	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	2	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,710.00000	1,969	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			3.00000	3	30.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,612.00000	1,870	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	4	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,320.00000	1,578	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			13.00000	12	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,133.00000	1,388	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			25.00000	22	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,612.00000	1,870	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	4	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,514.00000	1,772	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	6	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,133.00000	1,388	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			25.00000	22	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,042.00000	1,295	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			34.00000	29	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,958.00000	2,217	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	1	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,859.00000	2,117	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	2	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,760.00000	2,018	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	2	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,273.00000	1,530	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			15.00000	14	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,859.00000	2,117	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	2	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,760.00000	2,018	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	2	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,273.00000	1,530	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			15.00000	14	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,179.00000	1,435	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			21.00000	19	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,087.00000	1,341	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			29.00000	25	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,909.00000	2,167	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,809.00000	2,068	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	2	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,320.00000	1,578	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			13.00000	12	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,661.00000	1,919	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	3	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			997.00000	1,249	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			39.00000	33	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			906.00000	1,155	30.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			49.00000	39	30.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			818.00000	1,061	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			60.00000	45	29.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			906.00000	1,155	30.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			49.00000	39	30.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			648.00000	877	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			91.00000	61	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			441.00000	638	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			183.00000	122	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,087.00000	1,341	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			29.00000	25	30.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			732.00000	968	28.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			74.00000	53	28.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			389.00000	571	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			231.00000	155	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			343.00000	510	27.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			285.00000	194	27.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			690.00000	923	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			82.00000	57	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			608.00000	832	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			100.00000	67	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			323.00000	482	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			315.00000	216	27.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			158.00000	250	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			750.00000	584	32.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			141.00000	225	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			834.00000	659	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			93.00000	150	35.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,185.00000	984	35.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			82.00000	133	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,274.00000	1,067	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			120.00000	192	33.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			962.00000	777	33.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			108.00000	174	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,051.00000	858	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			120.00000	192	33.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			962.00000	777	33.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			75.00000	124	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,318.00000	1,108	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			64.00000	107	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,406.00000	1,191	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			64.00000	107	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,406.00000	1,191	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			46.00000	79	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,588.00000	1,363	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			32.00000	57	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,774.00000	1,541	36.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			27.00000	48	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,869.00000	1,633	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			22.00000	41	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,965.00000	1,725	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			18.00000	34	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,061.00000	1,819	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			93.00000	150	35.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,185.00000	984	35.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			82.00000	133	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,274.00000	1,067	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			70.00000	115	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,362.00000	1,149	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			59.00000	99	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,451.00000	1,233	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			42.00000	73	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,634.00000	1,407	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			35.00000	62	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,727.00000	1,496	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			29.00000	53	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,822.00000	1,587	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			24.00000	45	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,917.00000	1,679	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			27.00000	48	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,869.00000	1,633	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			89.00000	143	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,231.00000	1,027	36.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			114.00000	183	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,006.00000	817	34.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			534.00000	749	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			126.00000	83	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			774.00000	1,015	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			67.00000	49	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			608.00000	832	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			100.00000	67	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			862.00000	1,108	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			54.00000	42	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			690.00000	923	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			82.00000	57	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			470.00000	674	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			162.00000	108	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.37850		10.11880		27.40	9,278,379.00	894	7,455.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			645.00000	790	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			626.00000	511	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			703.00000	859	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			534.00000	431	26.77	0.00	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	9.85	Call			745.00000	910	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			476.00000	382	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			683.00000	835	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			564.00000	457	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			573.00000	709	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			754.00000	630	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			521.00000	647	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			852.00000	718	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			483.00000	603	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			914.00000	774	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			590.00000	728	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			721.00000	600	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			608.00000	749	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			689.00000	570	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			557.00000	689	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			788.00000	660	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			541.00000	670	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			822.00000	691	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			447.00000	561	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			978.00000	833	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			447.00000	561	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			978.00000	833	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			573.00000	709	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			754.00000	630	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			791.00000	965	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			422.00000	337	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			815.00000	994	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			397.00000	316	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			767.00000	937	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			448.00000	358	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			664.00000	812	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			595.00000	484	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			664.00000	812	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			595.00000	484	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			626.00000	769	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			657.00000	541	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			557.00000	689	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			788.00000	660	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			465.00000	582	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			946.00000	803	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			465.00000	582	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			946.00000	803	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			502.00000	624	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			883.00000	746	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			483.00000	603	28.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Put			914.00000	774	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			398.00000	503	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,079.00000	924	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			430.00000	541	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,011.00000	863	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			367.00000	467	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,148.00000	988	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			325.00000	416	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,256.00000	1,088	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			299.00000	385	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,330.00000	1,156	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			382.00000	484	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,113.00000	956	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			398.00000	503	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,079.00000	924	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			352.00000	449	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,184.00000	1,021	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			541.00000	670	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			822.00000	691	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			252.00000	328	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,483.00000	1,300	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			193.00000	256	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,725.00000	1,528	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			185.00000	246	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,766.00000	1,567	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			161.00000	216	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,892.00000	1,687	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			286.00000	370	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,368.00000	1,192	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			382.00000	484	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,113.00000	956	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			926.00000	1,122	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			307.00000	243	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			724.00000	884	26.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			505.00000	405	26.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			869.00000	1,057	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			350.00000	278	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			767.00000	937	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			448.00000	358	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			986.00000	1,190	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			267.00000	211	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,314.00000	1,541	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			146.00000	112	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,314.00000	1,541	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			146.00000	112	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,435.00000	1,667	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			116.00000	89	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,476.00000	1,710	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			107.00000	82	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,518.00000	1,754	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			99.00000	75	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,602.00000	1,842	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			84.00000	63	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,560.00000	1,797	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			91.00000	69	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,733.00000	1,977	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			64.00000	48	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,560.00000	1,797	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			91.00000	69	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,394.00000	1,625	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			125.00000	96	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,913.00000	2,161	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			44.00000	33	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,822.00000	2,068	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			53.00000	40	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,646.00000	1,886	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			77.00000	58	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,237.00000	1,459	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			168.00000	130	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,162.00000	1,379	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			193.00000	151	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,867.00000	2,115	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			49.00000	36	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,777.00000	2,022	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			59.00000	44	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,689.00000	1,931	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			70.00000	53	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,354.00000	1,582	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			135.00000	104	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,275.00000	1,500	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			157.00000	121	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,199.00000	1,419	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			180.00000	140	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,098.00000	2,350	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			29.00000	22	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,005.00000	2,255	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			36.00000	27	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,646.00000	1,886	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			77.00000	58	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,733.00000	1,977	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			64.00000	48	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,959.00000	2,208	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			40.00000	30	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,777.00000	2,022	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			59.00000	44	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,354.00000	1,582	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			135.00000	104	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,602.00000	1,842	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			84.00000	63	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,518.00000	1,754	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			99.00000	75	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,435.00000	1,667	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			116.00000	89	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,199.00000	1,419	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			180.00000	140	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,125.00000	1,340	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			207.00000	162	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,054.00000	1,264	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			235.00000	185	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,125.00000	1,340	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			207.00000	162	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			815.00000	994	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			397.00000	316	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			869.00000	1,057	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			350.00000	278	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,054.00000	1,264	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			235.00000	185	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			645.00000	790	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			626.00000	511	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			986.00000	1,190	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			267.00000	211	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			724.00000	884	26.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			505.00000	405	26.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			897.00000	1,089	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			328.00000	260	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			842.00000	1,025	25.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			373.00000	297	25.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			626.00000	769	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			657.00000	541	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			414.00000	522	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,045.00000	893	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			299.00000	385	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,330.00000	1,156	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			274.00000	356	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,406.00000	1,227	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.00	Call			338.00000	432	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,219.00000	1,054	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			311.00000	400	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,293.00000	1,122	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			367.00000	467	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,148.00000	988	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			311.00000	400	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,293.00000	1,122	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			263.00000	342	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,444.00000	1,263	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			241.00000	315	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,522.00000	1,337	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			221.00000	290	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,602.00000	1,412	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			202.00000	267	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,683.00000	1,489	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			231.00000	303	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,562.00000	1,374	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			211.00000	279	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,643.00000	1,450	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			177.00000	235	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,808.00000	1,607	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			147.00000	198	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,978.00000	1,769	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			134.00000	181	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,065.00000	1,853	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			122.00000	166	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,153.00000	1,937	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			111.00000	151	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,242.00000	2,023	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			169.00000	225	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,850.00000	1,647	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			154.00000	207	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,935.00000	1,728	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			140.00000	189	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,021.00000	1,811	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			128.00000	173	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,109.00000	1,895	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			211.00000	279	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,643.00000	1,450	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			134.00000	181	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,065.00000	1,853	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			608.00000	749	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			689.00000	570	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			263.00000	342	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,444.00000	1,263	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			241.00000	315	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,522.00000	1,337	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			325.00000	416	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,256.00000	1,088	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			252.00000	328	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,483.00000	1,300	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			703.00000	859	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			534.00000	431	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			842.00000	1,025	25.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			373.00000	297	25.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			745.00000	910	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			476.00000	382	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,020.00000	1,226	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			251.00000	198	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			955.00000	1,155	25.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			286.00000	227	25.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			897.00000	1,089	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			328.00000	260	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.52430		10.26250		26.97	0.00	0	260.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			868.00000	1,005	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			856.00000	731	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			925.00000	1,065	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			763.00000	640	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			984.00000	1,131	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			671.00000	556	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			906.00000	1,044	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			794.00000	670	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			797.00000	926	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			985.00000	851	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			740.00000	861	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,078.00000	937	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			682.00000	797	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,170.00000	1,022	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			720.00000	839	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,108.00000	965	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			814.00000	945	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			952.00000	821	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			760.00000	884	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,048.00000	910	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			740.00000	861	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,078.00000	937	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			646.00000	756	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,233.00000	1,081	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			646.00000	756	27.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,233.00000	1,081	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			781.00000	907	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,018.00000	882	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			760.00000	884	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,048.00000	910	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			850.00000	986	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			887.00000	762	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			888.00000	1,024	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			825.00000	700	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,025.00000	1,179	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			612.00000	505	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,004.00000	1,154	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			641.00000	530	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			965.00000	1,108	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			702.00000	583	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			500.00000	591	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,538.00000	1,367	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,046.00000	1,205	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			584.00000	480	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,004.00000	1,154	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			641.00000	530	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,143.00000	1,316	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			480.00000	392	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,093.00000	1,259	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			531.00000	435	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,046.00000	1,205	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			584.00000	480	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			850.00000	986	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			887.00000	762	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			814.00000	945	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			952.00000	821	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,168.00000	1,345	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			456.00000	371	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,118.00000	1,287	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			505.00000	413	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,069.00000	1,232	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			557.00000	457	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			944.00000	1,086	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			732.00000	611	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			832.00000	966	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			919.00000	791	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,195.00000	1,376	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			432.00000	351	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,093.00000	1,259	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			531.00000	435	25.26	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 14/09/2009 Currency Future	10.20	Call		888.00000	1,024	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		825.00000	700	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		925.00000	1,065	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		763.00000	640	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		701.00000	818	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,139.00000	994	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		664.00000	776	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,201.00000	1,052	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		628.00000	736	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,266.00000	1,112	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		594.00000	697	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,331.00000	1,173	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		906.00000	1,044	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		794.00000	670	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		832.00000	966	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		919.00000	791	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		611.00000	716	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,298.00000	1,142	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		577.00000	679	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,365.00000	1,204	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		545.00000	643	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,433.00000	1,268	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		664.00000	776	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,201.00000	1,052	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		577.00000	679	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,365.00000	1,204	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		515.00000	608	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,503.00000	1,334	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		628.00000	736	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,266.00000	1,112	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		561.00000	660	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,399.00000	1,236	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		944.00000	1,086	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		732.00000	611	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.65110	10.38700		27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,040.00000	1,169	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,053.00000	918	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,110.00000	1,248	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		923.00000	797	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,147.00000	1,290	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		860.00000	739	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,074.00000	1,208	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		987.00000	857	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		971.00000	1,097	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,184.00000	1,046	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.75	Call			922.00000	1,044	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,285.00000	1,143	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			877.00000	994	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,390.00000	1,242	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			907.00000	1,027	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,320.00000	1,176	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			987.00000	1,114	27.58	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,150.00000	1,013	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			938.00000	1,062	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,251.00000	1,111	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			849.00000	962	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,462.00000	1,311	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			954.00000	1,080	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,217.00000	1,079	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			907.00000	1,027	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,320.00000	1,176	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,022.00000	1,151	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,085.00000	949	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,167.00000	1,312	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			830.00000	711	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,187.00000	1,335	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			800.00000	684	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,147.00000	1,290	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			860.00000	739	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,057.00000	1,188	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,020.00000	887	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,005.00000	1,132	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,118.00000	981	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			573.00000	649	31.52	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,486.00000	2,298	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			472.00000	537	32.96	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,085.00000	2,886	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,228.00000	1,381	25.66	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			741.00000	630	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			809.00000	916	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,572.00000	1,415	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			822.00000	931	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,535.00000	1,380	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			771.00000	874	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,684.00000	1,523	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			796.00000	902	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,609.00000	1,451	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			573.00000	649	31.52	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,486.00000	2,298	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			703.00000	797	30.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,916.00000	1,746	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			725.00000	821	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,838.00000	1,670	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			625.00000	708	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,238.00000	2,057	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			556.00000	631	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,569.00000	2,380	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			498.00000	566	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,911.00000	2,715	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			448.00000	511	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,261.00000	3,060	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			643.00000	729	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,156.00000	1,977	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			511.00000	581	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,824.00000	2,630	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			460.00000	524	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,173.00000	2,973	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,082.00000	2,310	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			195.00000	159	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,648.00000	1,849	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			361.00000	298	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,317.00000	1,480	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			630.00000	529	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			607.00000	688	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,320.00000	2,137	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			437.00000	498	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,350.00000	3,147	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,162.00000	2,393	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			175.00000	142	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,716.00000	1,922	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			329.00000	271	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,366.00000	1,536	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			579.00000	485	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,110.00000	1,248	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			923.00000	797	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			747.00000	847	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,760.00000	1,596	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			526.00000	597	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,739.00000	2,546	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,857.00000	2,072	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			270.00000	221	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,472.00000	1,655	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			485.00000	404	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			662.00000	750	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,075.00000	1,899	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.60	Call			388.00000	444	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,601.00000	3,393	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,785.00000	1,996	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			298.00000	245	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,418.00000	1,595	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			531.00000	444	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			541.00000	614	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,654.00000	2,463	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			460.00000	524	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,173.00000	2,973	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			373.00000	427	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,686.00000	3,476	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,930.00000	2,150	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			243.00000	199	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,529.00000	1,718	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			442.00000	367	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			682.00000	773	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,995.00000	1,822	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			484.00000	551	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,997.00000	2,800	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			404.00000	461	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,517.00000	3,310	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,005.00000	2,229	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			218.00000	178	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,587.00000	1,783	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			400.00000	331	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,271.00000	1,429	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			684.00000	578	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			590.00000	668	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,403.00000	2,217	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			498.00000	566	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,911.00000	2,715	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			420.00000	480	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,433.00000	3,228	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,893.00000	2,111	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			256.00000	210	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,500.00000	1,686	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			463.00000	385	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,207.00000	1,357	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			770.00000	656	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			672.00000	762	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,035.00000	1,860	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			564.00000	640	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,527.00000	2,339	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			478.00000	544	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,041.00000	2,843	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			396.00000	453	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,559.00000	3,352	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,327.00000	2,563	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			140.00000	112	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,857.00000	2,072	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			270.00000	221	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			662.00000	750	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,075.00000	1,899	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,411.00000	2,650	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			124.00000	99	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,529.00000	1,718	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			442.00000	367	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,454.00000	2,694	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			117.00000	93	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,968.00000	2,190	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			231.00000	189	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,558.00000	1,750	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			421.00000	349	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,249.00000	1,405	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			712.00000	604	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			835.00000	946	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,498.00000	1,345	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			692.00000	785	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,955.00000	1,784	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			581.00000	659	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,444.00000	2,258	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			491.00000	559	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,954.00000	2,757	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,584.00000	2,827	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			97.00000	76	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,648.00000	1,849	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			361.00000	298	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			607.00000	688	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,320.00000	2,137	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,540.00000	2,783	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			103.00000	82	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,044.00000	2,270	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			207.00000	169	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,617.00000	1,816	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			380.00000	315	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,294.00000	1,454	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			657.00000	553	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			863.00000	977	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,426.00000	1,276	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.55	Call			714.00000	809	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,877.00000	1,708	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			598.00000	678	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,361.00000	2,177	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			442.00000	504	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,305.00000	3,103	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,761.00000	3,009	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			74.00000	58	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,244.00000	2,478	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			157.00000	127	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			771.00000	874	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,684.00000	1,523	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,806.00000	3,055	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			69.00000	54	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,285.00000	2,520	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			148.00000	119	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,821.00000	2,034	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			284.00000	233	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,445.00000	1,625	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			508.00000	424	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			783.00000	888	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,646.00000	1,487	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			652.00000	739	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,115.00000	1,938	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,851.00000	3,101	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			64.00000	50	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,497.00000	2,738	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			110.00000	87	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,587.00000	1,783	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			400.00000	331	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,203.00000	2,435	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			166.00000	134	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,750.00000	1,959	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			313.00000	258	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,392.00000	1,565	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			555.00000	464	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,128.00000	1,269	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			891.00000	768	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			759.00000	860	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,722.00000	1,559	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			634.00000	718	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,197.00000	2,017	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			533.00000	606	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,696.00000	2,504	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			366.00000	419	33.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,729.00000	3,518	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,785.00000	1,996	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		298.00000	245	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		643.00000	729	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,156.00000	1,977	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		345.00000	395	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,858.00000	3,644	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		359.00000	411	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,772.00000	3,560	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,821.00000	2,034	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		284.00000	233	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		652.00000	739	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,115.00000	1,938	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		548.00000	623	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,611.00000	2,421	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		381.00000	436	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,644.00000	3,434	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		332.00000	380	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,945.00000	3,729	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,369.00000	2,607	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		132.00000	106	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,244.00000	2,478	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		157.00000	127	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,327.00000	2,563	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		140.00000	112	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,761.00000	3,009	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		74.00000	58	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.13000	10.88070		28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,277.00000	1,413	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,296.00000	1,183	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,350.00000	1,493	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,169.00000	1,063	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,389.00000	1,535	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,108.00000	1,005	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,313.00000	1,452	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,232.00000	1,122	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,210.00000	1,339	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,429.00000	1,309	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,193.00000	1,321	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,463.00000	1,341	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,146.00000	1,270	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,565.00000	1,440	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,104.00000	1,224	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,664.00000	1,534	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,131.00000	1,253	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,600.00000	1,473	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,177.00000	1,304	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,497.00000	1,374	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		891.00000	988	31.00	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,310.00000	2,158	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,716.00000	1,891	26.24	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		685.00000	611	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,131.00000	1,253	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,600.00000	1,473	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,116.00000	1,237	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,635.00000	1,507	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,046.00000	1,159	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,815.00000	1,679	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,101.00000	1,221	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,671.00000	1,541	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,087.00000	1,205	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,706.00000	1,575	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,019.00000	1,130	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,889.00000	1,750	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,073.00000	1,190	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,742.00000	1,610	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,059.00000	1,174	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,779.00000	1,644	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,162.00000	1,286	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,531.00000	1,406	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,243.00000	1,375	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,362.00000	1,245	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,260.00000	1,394	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,329.00000	1,214	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,226.00000	1,357	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,395.00000	1,277	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,449.00000	1,600	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,018.00000	920	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,767.00000	1,946	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		636.00000	566	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,667.00000	1,839	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		736.00000	659	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,620.00000	1,788	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		789.00000	708	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,575.00000	1,738	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		844.00000	758	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,531.00000	1,691	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		900.00000	811	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,489.00000	1,645	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		958.00000	865	27.33	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 15/03/2010 Currency Future	12.55	Call			840.00000	932	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,509.00000	2,352	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,901.00000	2,090	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			520.00000	460	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,059.00000	1,174	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,779.00000	1,644	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			621.00000	691	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,440.00000	3,261	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,988.00000	2,183	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			457.00000	403	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,295.00000	1,433	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,264.00000	1,153	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			652.00000	724	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,321.00000	3,144	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,048.00000	2,247	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			417.00000	367	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,331.00000	1,472	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,201.00000	1,092	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,295.00000	1,433	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,264.00000	1,153	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			673.00000	747	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,242.00000	3,067	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,079.00000	2,279	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			398.00000	349	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,313.00000	1,452	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,232.00000	1,122	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,210.00000	1,339	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,429.00000	1,309	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			684.00000	759	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,203.00000	3,029	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,142.00000	2,346	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			361.00000	316	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			706.00000	783	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,125.00000	2,953	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			994.00000	1,102	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,963.00000	1,822	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			573.00000	639	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,642.00000	3,459	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,793.00000	1,974	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			612.00000	544	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,032.00000	1,145	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,852.00000	1,715	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,007.00000	1,116	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,926.00000	1,786	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			582.00000	649	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,602.00000	3,419	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,667.00000	1,839	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		736.00000	659	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		994.00000	1,102	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,963.00000	1,822	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		969.00000	1,075	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,039.00000	1,895	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		946.00000	1,049	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,115.00000	1,969	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		537.00000	599	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,806.00000	3,619	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,741.00000	1,918	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		660.00000	588	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,146.00000	1,270	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,565.00000	1,440	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,007.00000	1,116	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,926.00000	1,786	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		982.00000	1,089	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,001.00000	1,859	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		564.00000	629	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,683.00000	3,499	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,846.00000	2,031	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		565.00000	501	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		601.00000	670	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,521.00000	3,340	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,958.00000	2,151	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		478.00000	421	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,018.00000	2,214	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		437.00000	384	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		662.00000	736	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,281.00000	3,106	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,343.00000	2,558	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		263.00000	228	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,429.00000	1,579	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,048.00000	949	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,389.00000	1,535	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,108.00000	1,005	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		729.00000	808	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		3,048.00000	2,878	32.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.51090	14.32440		26.04	0.00	0	14,273.00
£ / R On 16/03/2009 Currency Future	14.30	Call		423.00000	539	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		398.00000	328	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		384.00000	493	25.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		460.00000	382	25.52	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.45	Call			367.00000	472	25.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			492.00000	411	25.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			278.00000	362	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			703.00000	601	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			319.00000	413	26.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			594.00000	502	26.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			304.00000	395	26.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			630.00000	534	26.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			291.00000	378	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			666.00000	567	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			384.00000	493	25.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			460.00000	382	25.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			423.00000	539	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			398.00000	328	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			464.00000	590	24.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			340.00000	279	24.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			541.00000	678	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			267.00000	217	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			487.00000	617	24.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			313.00000	256	24.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			334.00000	432	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			559.00000	471	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			254.00000	332	27.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			779.00000	671	27.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			213.00000	279	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			938.00000	818	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			243.00000	318	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			818.00000	707	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			204.00000	268	29.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			980.00000	857	29.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			265.00000	346	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			741.00000	635	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			195.00000	257	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,021.00000	896	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			222.00000	291	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			898.00000	781	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			635.00000	781	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			211.00000	170	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			668.00000	818	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			194.00000	157	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			512.00000	646	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			287.00000	235	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			334.00000	432	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			559.00000	471	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			319.00000	413	26.53	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	14.60	Put			594.00000	502	26.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			232.00000	304	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			858.00000	743	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			165.00000	219	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,141.00000	1,008	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			104.00000	142	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,429.00000	1,281	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			78.00000	110	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,604.00000	1,449	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			111.00000	152	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,387.00000	1,241	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			155.00000	207	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,180.00000	1,046	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			145.00000	194	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,221.00000	1,084	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			155.00000	207	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,180.00000	1,046	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			127.00000	172	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,303.00000	1,161	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			165.00000	219	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,141.00000	1,008	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			119.00000	162	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,344.00000	1,201	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			58.00000	83	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,784.00000	1,622	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			97.00000	134	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,472.00000	1,323	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			111.00000	152	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,387.00000	1,241	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			84.00000	117	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,560.00000	1,406	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			46.00000	67	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,922.00000	1,756	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			50.00000	72	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,876.00000	1,711	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			73.00000	102	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,648.00000	1,491	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			58.00000	83	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,784.00000	1,622	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			40.00000	58	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,015.00000	1,847	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			34.00000	50	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,109.00000	1,939	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			34.00000	50	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,109.00000	1,939	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.95	Call			68.00000	96	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,693.00000	1,535	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			29.00000	43	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,204.00000	2,032	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			16.00000	25	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,541.00000	2,364	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			19.00000	29	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,444.00000	2,268	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			9.00000	14	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,884.00000	2,703	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			5.00000	8	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,180.00000	2,997	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			2.00000	3	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,727.00000	3,542	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,326.00000	4,140	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,476.00000	4,290	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,176.00000	3,990	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			2.00000	4	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,628.00000	3,443	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,126.00000	3,940	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			13.00000	21	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,639.00000	2,460	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			54.00000	78	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,830.00000	1,667	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			24.00000	37	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,300.00000	2,126	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			63.00000	89	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,738.00000	1,578	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			145.00000	194	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,221.00000	1,084	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			187.00000	246	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,063.00000	935	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			136.00000	183	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,261.00000	1,122	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			265.00000	346	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			741.00000	635	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			243.00000	318	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			818.00000	707	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			176.00000	232	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,102.00000	971	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			84.00000	117	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			1,560.00000	1,406	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			73.00000	102	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,648.00000	1,491	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			213.00000	279	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			938.00000	818	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			195.00000	257	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,021.00000	896	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			119.00000	162	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,344.00000	1,201	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			90.00000	125	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,516.00000	1,364	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			78.00000	110	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,604.00000	1,449	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			104.00000	142	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,429.00000	1,281	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			46.00000	67	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,922.00000	1,756	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			40.00000	58	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,015.00000	1,847	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			21.00000	32	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,396.00000	2,221	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			63.00000	89	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,738.00000	1,578	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			54.00000	78	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,830.00000	1,667	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			24.00000	37	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,300.00000	2,126	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			17.00000	27	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,493.00000	2,316	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			43.00000	63	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,968.00000	1,802	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			37.00000	54	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,062.00000	1,893	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			31.00000	47	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,157.00000	1,986	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			26.00000	40	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,252.00000	2,079	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			22.00000	34	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,348.00000	2,173	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			73.00000	102	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,648.00000	1,491	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			11.00000	18	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,737.00000	2,557	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			9.00000	15	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,835.00000	2,654	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.25	Call			8.00000	13	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,933.00000	2,752	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			6.00000	11	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,032.00000	2,850	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1.00000	2	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,827.00000	3,642	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1.00000	2	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,927.00000	3,741	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	2	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,026.00000	3,841	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,226.00000	4,040	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,326.00000	4,140	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,426.00000	4,240	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,526.00000	4,340	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			4.00000	8	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,230.00000	3,047	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	6	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,329.00000	3,145	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			3.00000	5	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,429.00000	3,244	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2.00000	4	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,528.00000	3,343	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	6	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,329.00000	3,145	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2.00000	4	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,528.00000	3,343	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1.00000	2	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,827.00000	3,642	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	2	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,026.00000	3,841	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	3	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,777.00000	3,592	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1.00000	2	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,877.00000	3,691	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1.00000	2	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,977.00000	3,791	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,076.00000	3,891	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,276.00000	4,090	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	1	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.70	Put			4,376.00000	4,190	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,576.00000	4,390	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,126.00000	3,940	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,526.00000	4,340	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,626.00000	4,440	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,726.00000	4,539	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,826.00000	4,639	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,926.00000	4,739	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,226.00000	4,040	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,626.00000	4,440	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,726.00000	4,539	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			4.00000	7	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,280.00000	3,096	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			3.00000	6	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,379.00000	3,195	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			3.00000	5	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,478.00000	3,294	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			2.00000	4	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,578.00000	3,393	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			2.00000	3	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,677.00000	3,492	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			10.00000	16	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,786.00000	2,606	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			7.00000	12	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,983.00000	2,801	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			6.00000	10	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,081.00000	2,899	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			17.00000	27	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,493.00000	2,316	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			15.00000	23	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,590.00000	2,412	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			12.00000	19	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,688.00000	2,509	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			10.00000	16	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,786.00000	2,606	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Call			4.00000	7	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,280.00000	3,096	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			37.00000	54	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,062.00000	1,893	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			16.00000	25	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,541.00000	2,364	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			15.00000	23	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,590.00000	2,412	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			90.00000	125	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,516.00000	1,364	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			78.00000	110	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,604.00000	1,449	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			26.00000	40	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,252.00000	2,079	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			204.00000	268	29.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			980.00000	857	29.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			50.00000	72	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,876.00000	1,711	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			254.00000	332	27.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			779.00000	671	27.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			304.00000	395	26.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			630.00000	534	26.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			443.00000	564	24.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			369.00000	303	24.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			403.00000	516	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			429.00000	355	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			350.00000	452	26.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			525.00000	441	26.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			774.00000	931	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			150.00000	120	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			703.00000	855	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			178.00000	144	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			571.00000	712	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			247.00000	201	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			927.00000	1,092	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			102.00000	82	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			849.00000	1,010	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			124.00000	99	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			703.00000	855	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			178.00000	144	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			967.00000	1,135	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			93.00000	74	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			887.00000	1,051	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			113.00000	90	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			811.00000	970	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.65	Put			137.00000	109	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			738.00000	892	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			163.00000	131	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			603.00000	746	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			228.00000	185	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			541.00000	678	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			267.00000	217	24.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			403.00000	516	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			429.00000	355	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.73990		14.55510		26.51	73,699.50	5	404.00
£ / R On 12/06/2009 Currency Future	14.55	Call			833.00000	967	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			828.00000	777	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			815.00000	948	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			860.00000	808	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			779.00000	908	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			924.00000	868	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			797.00000	927	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			892.00000	838	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			669.00000	783	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,164.00000	1,093	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			713.00000	833	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,058.00000	993	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			698.00000	816	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,093.00000	1,026	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			683.00000	799	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,128.00000	1,059	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			815.00000	948	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			860.00000	808	26.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			853.00000	987	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			797.00000	747	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			910.00000	1,050	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			705.00000	660	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			871.00000	1,007	25.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			766.00000	718	25.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			745.00000	869	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			990.00000	930	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			655.00000	767	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,200.00000	1,127	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			590.00000	692	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,385.00000	1,303	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			641.00000	751	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,236.00000	1,161	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			590.00000	692	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,385.00000	1,303	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			669.00000	783	27.31	0.00	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	15.05	Put			1,164.00000	1,093	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			562.00000	661	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,457.00000	1,371	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			615.00000	721	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,310.00000	1,231	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			762.00000	888	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			957.00000	898	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,010.00000	1,158	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			605.00000	568	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			983.00000	1,129	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			628.00000	589	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,038.00000	1,187	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			583.00000	547	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			729.00000	851	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,024.00000	961	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			628.00000	736	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,273.00000	1,196	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			530.00000	626	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,525.00000	1,436	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			431.00000	515	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,776.00000	1,676	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			369.00000	447	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,964.00000	1,857	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			444.00000	530	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,739.00000	1,640	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			500.00000	593	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,595.00000	1,503	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			486.00000	577	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,630.00000	1,537	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			515.00000	609	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,560.00000	1,469	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			471.00000	561	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,666.00000	1,571	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			515.00000	609	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,560.00000	1,469	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			326.00000	397	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,120.00000	2,007	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			405.00000	487	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,850.00000	1,747	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			381.00000	460	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,926.00000	1,820	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			296.00000	363	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,241.00000	2,123	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			358.00000	434	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,003.00000	1,894	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.40	Call			315.00000	385	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,160.00000	2,046	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			277.00000	342	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,322.00000	2,202	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			259.00000	322	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,404.00000	2,282	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			251.00000	312	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,446.00000	2,322	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			305.00000	374	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,200.00000	2,084	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			347.00000	421	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,042.00000	1,931	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			243.00000	302	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,488.00000	2,362	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			192.00000	243	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,787.00000	2,653	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			205.00000	258	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,700.00000	2,569	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			150.00000	193	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,095.00000	2,953	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			121.00000	158	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,366.00000	3,218	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			78.00000	105	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,923.00000	3,765	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			49.00000	68	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,494.00000	4,328	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			44.00000	61	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,638.00000	4,471	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			57.00000	79	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,302.00000	4,139	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			81.00000	108	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,876.00000	3,719	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			87.00000	116	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,782.00000	3,626	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			60.00000	82	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,254.00000	4,092	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			179.00000	227	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,874.00000	2,738	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			336.00000	409	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,081.00000	1,969	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			457.00000	545	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,702.00000	1,605	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			713.00000	833	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,058.00000	993	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			655.00000	767	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
£ / R On 12/06/2009 Currency Future	15.10	Put			1,200.00000	1,127	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			602.00000	707	28.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,347.00000	1,267	28.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			578.00000	679	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,423.00000	1,339	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			546.00000	643	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,491.00000	1,403	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			745.00000	869	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			990.00000	930	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			602.00000	707	28.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,347.00000	1,267	28.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			578.00000	679	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,423.00000	1,339	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			641.00000	751	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,236.00000	1,161	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			530.00000	626	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,525.00000	1,436	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			457.00000	545	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,702.00000	1,605	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			431.00000	515	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,776.00000	1,676	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			500.00000	593	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,595.00000	1,503	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			358.00000	434	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,003.00000	1,894	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			431.00000	515	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,776.00000	1,676	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			381.00000	460	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,926.00000	1,820	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			418.00000	501	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,813.00000	1,711	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			393.00000	473	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,888.00000	1,783	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			315.00000	385	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,160.00000	2,046	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			405.00000	487	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,850.00000	1,747	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			336.00000	409	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,081.00000	1,969	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			277.00000	342	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,322.00000	2,202	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			243.00000	302	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,488.00000	2,362	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			259.00000	322	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,404.00000	2,282	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.90	Call			227.00000	284	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,572.00000	2,444	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			212.00000	267	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,657.00000	2,527	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			227.00000	284	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,572.00000	2,444	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			198.00000	250	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,743.00000	2,610	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			286.00000	352	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,281.00000	2,162	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			268.00000	332	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,363.00000	2,242	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			235.00000	293	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,530.00000	2,403	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			220.00000	275	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,615.00000	2,485	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			369.00000	447	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,964.00000	1,857	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			326.00000	397	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,120.00000	2,007	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			235.00000	293	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,530.00000	2,403	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			167.00000	213	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,962.00000	2,823	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			156.00000	200	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,051.00000	2,910	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			145.00000	187	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,140.00000	2,997	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			135.00000	175	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,230.00000	3,085	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			75.00000	101	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,970.00000	3,811	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			69.00000	94	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,064.00000	3,904	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			64.00000	88	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,159.00000	3,998	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			55.00000	76	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,350.00000	4,186	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			51.00000	71	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,446.00000	4,281	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			47.00000	66	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,542.00000	4,376	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			117.00000	153	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,412.00000	3,263	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			109.00000	143	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Put			3,504.00000	3,353	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			101.00000	134	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,596.00000	3,444	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			94.00000	125	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,689.00000	3,535	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			109.00000	143	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,504.00000	3,353	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			94.00000	125	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,689.00000	3,535	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			75.00000	101	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,970.00000	3,811	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			64.00000	88	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,159.00000	3,998	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			72.00000	98	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,017.00000	3,858	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			67.00000	91	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,112.00000	3,951	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			62.00000	85	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,207.00000	4,045	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			53.00000	73	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,398.00000	4,233	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			45.00000	63	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,590.00000	4,423	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			42.00000	59	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,687.00000	4,519	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			55.00000	76	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,350.00000	4,186	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			47.00000	66	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,542.00000	4,376	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			40.00000	57	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,735.00000	4,567	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			37.00000	53	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,832.00000	4,663	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			34.00000	49	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,929.00000	4,759	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			32.00000	45	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,027.00000	4,855	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			53.00000	73	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,398.00000	4,233	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			39.00000	55	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,784.00000	4,615	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			36.00000	51	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,881.00000	4,711	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			161.00000	206	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,006.00000	2,866	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.60	Call			140.00000	181	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,185.00000	3,041	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			130.00000	169	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,275.00000	3,129	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			113.00000	148	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,458.00000	3,308	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			105.00000	138	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,550.00000	3,398	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			97.00000	129	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,642.00000	3,489	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			90.00000	120	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,735.00000	3,581	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			198.00000	250	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,743.00000	2,610	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			185.00000	235	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,830.00000	2,695	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			173.00000	220	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,918.00000	2,780	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			161.00000	206	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,006.00000	2,866	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			113.00000	148	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,458.00000	3,308	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			268.00000	332	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,363.00000	2,242	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			192.00000	243	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,787.00000	2,653	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			205.00000	258	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,700.00000	2,569	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			167.00000	213	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,962.00000	2,823	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			145.00000	187	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,140.00000	2,997	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			305.00000	374	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,200.00000	2,084	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			444.00000	530	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,739.00000	1,640	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			891.00000	1,028	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			736.00000	688	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			833.00000	967	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			828.00000	777	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,125.00000	1,278	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			520.00000	488	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,067.00000	1,217	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			562.00000	527	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			956.00000	1,100	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.25	Put			651.00000	610	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,248.00000	1,406	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			443.00000	416	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,185.00000	1,341	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			480.00000	451	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,067.00000	1,217	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			562.00000	527	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,280.00000	1,440	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			425.00000	400	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,216.00000	1,374	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			461.00000	434	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,155.00000	1,310	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			500.00000	470	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,096.00000	1,247	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			541.00000	507	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			930.00000	1,072	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			674.00000	632	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,155.00000	1,310	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			500.00000	470	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			891.00000	1,028	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			736.00000	688	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			729.00000	851	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,024.00000	961	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,010.00000	1,158	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			605.00000	568	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			797.00000	927	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			892.00000	838	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.95030		14.77090		26.59	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,142.00000	1,290	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,121.00000	1,090	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,123.00000	1,270	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,152.00000	1,120	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,088.00000	1,231	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,217.00000	1,181	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			959.00000	1,091	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,488.00000	1,440	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,005.00000	1,141	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,384.00000	1,340	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			989.00000	1,124	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,419.00000	1,373	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			974.00000	1,107	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,453.00000	1,407	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,088.00000	1,231	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,217.00000	1,181	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,105.00000	1,250	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.85	Put			1,185.00000	1,150	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,161.00000	1,310	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,090.00000	1,060	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,200.00000	1,349	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,029.00000	999	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,037.00000	1,176	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,316.00000	1,276	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			945.00000	1,075	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,524.00000	1,474	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			876.00000	999	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,705.00000	1,648	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			916.00000	1,043	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,596.00000	1,543	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			859.00000	980	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,738.00000	1,680	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			945.00000	1,075	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,524.00000	1,474	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			841.00000	961	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,770.00000	1,711	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			903.00000	1,028	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,632.00000	1,578	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,054.00000	1,194	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,283.00000	1,244	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,288.00000	1,441	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			918.00000	890	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,263.00000	1,414	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			942.00000	914	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,314.00000	1,468	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			894.00000	867	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,021.00000	1,158	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,350.00000	1,308	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			807.00000	925	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,836.00000	1,775	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,180.00000	1,330	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,059.00000	1,029	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,105.00000	1,250	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,185.00000	1,150	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,071.00000	1,212	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,250.00000	1,212	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,123.00000	1,270	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,152.00000	1,120	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			930.00000	1,059	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,560.00000	1,509	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,395.00000	1,551	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			824.00000	801	25.57	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.30	Call			1,341.00000	1,495	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			870.00000	845	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,238.00000	1,388	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			967.00000	937	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,507.00000	1,667	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			736.00000	717	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,450.00000	1,608	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			779.00000	758	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,341.00000	1,495	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			870.00000	845	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,536.00000	1,697	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			715.00000	696	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,478.00000	1,637	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			757.00000	737	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,422.00000	1,579	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			801.00000	779	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,368.00000	1,523	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			847.00000	822	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,218.00000	1,368	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			997.00000	968	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			959.00000	1,091	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,488.00000	1,440	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			774.00000	890	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,903.00000	1,840	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			930.00000	1,059	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,560.00000	1,509	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			807.00000	925	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,836.00000	1,775	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			774.00000	890	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,903.00000	1,840	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			743.00000	856	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,972.00000	1,905	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			712.00000	823	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,041.00000	1,972	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,037.00000	1,176	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,316.00000	1,276	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			889.00000	1,013	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,668.00000	1,613	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			824.00000	943	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,803.00000	1,743	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			889.00000	1,013	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,668.00000	1,613	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			791.00000	907	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,870.00000	1,807	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			758.00000	873	27.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.95	Put		1,937.00000	1,872	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		727.00000	839	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,006.00000	1,939	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,288.00000	1,441	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		918.00000	890	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,021.00000	1,158	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,350.00000	1,308	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		876.00000	999	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,705.00000	1,648	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.00220	12.89280		26.28	65,011.00	5	5,904.00
€ / R On 16/03/2009 Currency Future	12.90	Call		383.00000	456	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		390.00000	354	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		488.00000	570	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		295.00000	268	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		547.00000	633	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		254.00000	231	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		346.00000	405	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		454.00000	402	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		271.00000	318	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		628.00000	566	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		285.00000	334	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		592.00000	532	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		259.00000	304	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		666.00000	602	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		224.00000	263	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		781.00000	711	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		235.00000	277	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		743.00000	674	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		202.00000	239	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		859.00000	787	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		182.00000	217	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		939.00000	865	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		247.00000	290	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		704.00000	638	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		212.00000	251	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		820.00000	749	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		330.00000	385	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		487.00000	433	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		259.00000	304	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		666.00000	602	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		165.00000	197	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		1,022.00000	945	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		157.00000	188	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		1,064.00000	986	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Call			149.00000	179	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,106.00000	1,027	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			83.00000	101	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,591.00000	1,499	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			79.00000	95	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,636.00000	1,543	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			111.00000	136	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,368.00000	1,284	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			142.00000	171	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,149.00000	1,069	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			192.00000	227	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			899.00000	825	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			192.00000	227	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			899.00000	825	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			314.00000	367	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			521.00000	465	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			182.00000	217	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			939.00000	865	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			364.00000	430	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			421.00000	377	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			111.00000	136	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,368.00000	1,284	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			70.00000	84	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,727.00000	1,632	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			46.00000	53	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,053.00000	1,951	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			122.00000	149	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,280.00000	1,197	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			129.00000	156	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,236.00000	1,153	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			821.00000	920	26.64	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			129.00000	118	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			408.00000	483	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			365.00000	331	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			610.00000	699	26.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			217.00000	197	26.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			899.00000	1,000	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			106.00000	98	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			899.00000	1,000	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			106.00000	98	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			939.00000	1,041	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			96.00000	89	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			860.00000	960	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			117.00000	107	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			711.00000	806	26.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.35	Put			169.00000	154	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			747.00000	843	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			154.00000	141	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			643.00000	734	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			200.00000	182	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,063.00000	1,168	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			70.00000	65	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			784.00000	881	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			141.00000	129	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			979.00000	1,082	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			87.00000	80	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,432.00000	1,539	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			39.00000	37	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,337.00000	1,444	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			44.00000	41	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,242.00000	1,349	27.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			49.00000	47	27.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,149.00000	1,255	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			56.00000	53	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			747.00000	843	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			154.00000	141	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,384.00000	1,491	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			41.00000	39	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,289.00000	1,396	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			47.00000	44	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,195.00000	1,302	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			53.00000	50	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,106.00000	1,211	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			63.00000	59	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,021.00000	1,125	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			78.00000	72	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			939.00000	1,041	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			96.00000	89	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,149.00000	1,255	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			56.00000	53	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			677.00000	770	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			184.00000	167	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			860.00000	960	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			117.00000	107	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			578.00000	666	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			235.00000	213	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			517.00000	601	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			274.00000	249	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			578.00000	666	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			235.00000	213	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Call			517.00000	601	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			274.00000	249	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			460.00000	540	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			317.00000	288	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,289.00000	1,396	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			47.00000	44	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,106.00000	1,211	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			63.00000	59	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			711.00000	806	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			169.00000	154	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			547.00000	633	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			254.00000	231	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			433.00000	511	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			341.00000	309	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			149.00000	179	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,106.00000	1,027	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			117.00000	142	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,324.00000	1,240	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			433.00000	511	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			341.00000	309	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			173.00000	207	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			980.00000	904	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			94.00000	115	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,501.00000	1,413	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			202.00000	239	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			859.00000	787	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,479.00000	1,587	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			37.00000	35	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			40.00000	46	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,147.00000	2,044	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			31.00000	37	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,739.00000	2,635	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			18.00000	21	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,325.00000	3,219	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			8.00000	9	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,915.00000	3,807	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			408.00000	483	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			365.00000	331	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			62.00000	74	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,819.00000	1,721	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			36.00000	42	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,393.00000	2,289	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			28.00000	33	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,985.00000	2,880	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			12.00000	15	39.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.45	Put			3,570.00000	3,463	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			30.00000	36	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,838.00000	2,733	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			12.00000	14	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,619.00000	3,512	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			4.00000	5	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,411.00000	4,302	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,208.00000	5,099	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,575.00000	1,683	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			32.00000	31	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			34.00000	40	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,492.00000	2,388	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			19.00000	22	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,276.00000	3,170	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			6.00000	7	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,063.00000	3,955	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			2.00000	2	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,859.00000	4,750	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,963.00000	2,072	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			20.00000	20	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			43.00000	50	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,100.00000	1,997	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			30.00000	35	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,887.00000	2,783	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			11.00000	13	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,668.00000	3,561	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			3.00000	4	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,461.00000	4,352	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,306.00000	2,415	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			13.00000	13	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,527.00000	1,635	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			34.00000	33	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			66.00000	79	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,773.00000	1,676	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			34.00000	39	36.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,541.00000	2,437	36.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			6.00000	7	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,113.00000	4,005	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,749.00000	2,859	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			6.00000	6	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,995.00000	3,104	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			2.00000	2	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,207.00000	2,317	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			15.00000	14	35.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.70	Call			58.00000	69	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,865.00000	1,767	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			33.00000	38	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,640.00000	2,536	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			15.00000	18	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,423.00000	3,316	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,094.00000	3,203	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,306.00000	2,415	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			13.00000	13	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			66.00000	79	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,773.00000	1,676	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,044.00000	3,154	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	2	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,257.00000	2,366	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			14.00000	14	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			33.00000	39	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,590.00000	2,486	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			16.00000	19	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,374.00000	3,267	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,193.00000	3,303	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	1	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,404.00000	2,513	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			11.00000	11	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,623.00000	1,732	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			31.00000	29	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			74.00000	89	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,681.00000	1,587	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			35.00000	41	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,442.00000	2,339	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			20.00000	24	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,227.00000	3,121	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,798.00000	2,907	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			5.00000	5	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,012.00000	2,121	33.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			19.00000	19	33.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			117.00000	142	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,324.00000	1,240	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,700.00000	2,810	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			8.00000	8	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,915.00000	2,023	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			22.00000	21	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			106.00000	130	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,413.00000	1,328	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			30.00000	35	39.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.80	Put			2,937.00000	2,832	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			10.00000	12	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,717.00000	3,610	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,602.00000	2,711	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			9.00000	9	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,817.00000	1,926	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			24.00000	23	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			94.00000	115	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,501.00000	1,413	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			38.00000	44	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,246.00000	2,142	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			26.00000	31	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,033.00000	2,928	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			9.00000	11	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,816.00000	3,708	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,896.00000	3,006	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			3.00000	3	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,110.00000	2,219	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			17.00000	16	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			677.00000	770	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			184.00000	167	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			51.00000	61	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,959.00000	1,858	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			13.00000	16	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,521.00000	3,414	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,552.00000	2,662	37.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			9.00000	9	37.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,769.00000	1,877	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			26.00000	25	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			89.00000	108	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,546.00000	1,456	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			38.00000	43	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,295.00000	2,191	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			24.00000	29	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,082.00000	2,976	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			8.00000	10	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,865.00000	3,758	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,453.00000	2,563	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			11.00000	11	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,672.00000	1,780	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			29.00000	28	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			21.00000	25	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,179.00000	3,073	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			7.00000	9	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,964.00000	3,856	39.84	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	10.40	Call			2,503.00000	2,612	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			10.00000	10	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,720.00000	1,828	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			27.00000	26	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			37.00000	43	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,344.00000	2,240	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			23.00000	27	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,130.00000	3,025	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,798.00000	2,907	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			5.00000	5	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,847.00000	2,956	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			4.00000	4	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,061.00000	2,170	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			18.00000	17	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			48.00000	57	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,006.00000	1,904	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			31.00000	36	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,788.00000	2,684	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,651.00000	2,760	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			8.00000	8	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,866.00000	1,974	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			23.00000	22	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			100.00000	122	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,457.00000	1,370	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			39.00000	45	33.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,196.00000	2,093	33.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			28.00000	33	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,985.00000	2,880	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			9.00000	11	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,767.00000	3,659	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			5.00000	6	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,212.00000	4,104	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,012.00000	2,121	33.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			19.00000	19	33.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			7.00000	9	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,964.00000	3,856	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			2.00000	3	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,759.00000	4,650	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			2.00000	3	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,710.00000	4,601	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,257.00000	2,366	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			14.00000	14	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,479.00000	1,587	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			37.00000	35	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			330.00000	385	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.05	Put			487.00000	433	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			33.00000	39	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,590.00000	2,486	37.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			5.00000	6	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,163.00000	4,054	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,355.00000	2,464	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			12.00000	12	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,575.00000	1,683	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			32.00000	31	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			34.00000	40	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,492.00000	2,388	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			19.00000	22	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,276.00000	3,170	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,393.00000	3,502	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,602.00000	2,711	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			9.00000	9	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,063.00000	1,168	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			70.00000	65	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			26.00000	31	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,033.00000	2,928	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,493.00000	3,602	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	32.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.20460		13.09620		25.60	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.10	Call			770.00000	844	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			774.00000	740	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			848.00000	925	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			652.00000	621	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			890.00000	971	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			594.00000	566	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			869.00000	948	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			622.00000	593	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			752.00000	824	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			806.00000	769	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			711.00000	781	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			865.00000	826	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			608.00000	672	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,012.00000	967	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			627.00000	693	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			981.00000	938	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			551.00000	612	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,105.00000	1,058	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			533.00000	593	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,137.00000	1,089	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			551.00000	612	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.65	Put			1,105.00000	1,058	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			499.00000	557	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,203.00000	1,152	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			466.00000	522	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,270.00000	1,217	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			570.00000	632	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,073.00000	1,027	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			533.00000	593	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,137.00000	1,089	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			690.00000	758	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			893.00000	854	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			829.00000	904	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			682.00000	650	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			588.00000	652	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,042.00000	997	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			451.00000	505	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,304.00000	1,250	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			435.00000	489	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,339.00000	1,284	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			406.00000	457	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,410.00000	1,353	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			272.00000	312	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,826.00000	1,757	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			262.00000	301	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,866.00000	1,796	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			340.00000	386	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,593.00000	1,531	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			392.00000	442	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,446.00000	1,387	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			482.00000	539	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,236.00000	1,184	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			570.00000	632	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,073.00000	1,027	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			588.00000	652	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,042.00000	997	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			690.00000	758	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			893.00000	854	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			668.00000	736	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			922.00000	881	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			648.00000	714	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			952.00000	910	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			499.00000	557	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,203.00000	1,152	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			648.00000	714	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			952.00000	910	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.15	Call			752.00000	824	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			806.00000	769	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			406.00000	457	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,410.00000	1,353	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			304.00000	347	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,708.00000	1,643	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			225.00000	260	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,028.00000	1,955	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			177.00000	207	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,281.00000	2,203	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			352.00000	399	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,556.00000	1,494	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			378.00000	427	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,482.00000	1,423	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			848.00000	925	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			652.00000	621	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			912.00000	994	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			565.00000	540	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,154.00000	1,250	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			358.00000	345	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,122.00000	1,216	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			376.00000	362	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,187.00000	1,283	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			341.00000	329	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,122.00000	1,216	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			376.00000	362	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,008.00000	1,097	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			462.00000	443	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,034.00000	1,125	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			438.00000	420	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			958.00000	1,044	24.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			512.00000	489	24.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,325.00000	1,424	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			279.00000	269	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,062.00000	1,154	24.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			416.00000	399	24.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,221.00000	1,318	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			325.00000	313	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,290.00000	1,388	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			293.00000	283	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,255.00000	1,352	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			309.00000	298	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,585.00000	1,688	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			189.00000	183	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,508.00000	1,610	24.27	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	11.80	Put			212.00000	206	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,433.00000	1,534	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			237.00000	230	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,360.00000	1,460	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			264.00000	255	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,090.00000	1,184	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			394.00000	379	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,546.00000	1,649	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			200.00000	194	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,471.00000	1,572	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			224.00000	217	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,397.00000	1,497	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			250.00000	242	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,008.00000	1,097	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			462.00000	443	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,290.00000	1,388	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			293.00000	283	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			982.00000	1,070	24.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			486.00000	465	24.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			934.00000	1,018	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			538.00000	514	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,325.00000	1,424	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			279.00000	269	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,255.00000	1,352	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			309.00000	298	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,624.00000	1,728	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			178.00000	173	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,471.00000	1,572	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			224.00000	217	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			958.00000	1,044	24.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			512.00000	489	24.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			790.00000	864	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			744.00000	709	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			869.00000	948	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			622.00000	593	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			982.00000	1,070	24.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			486.00000	465	24.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,154.00000	1,250	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			358.00000	345	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,090.00000	1,184	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			394.00000	379	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			890.00000	971	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			594.00000	566	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			810.00000	884	25.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			713.00000	679	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.05	Call			790.00000	864	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			744.00000	709	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			516.00000	575	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,170.00000	1,120	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			734.00000	804	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			837.00000	800	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			466.00000	522	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,270.00000	1,217	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			365.00000	413	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,519.00000	1,458	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			316.00000	360	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,669.00000	1,605	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			293.00000	335	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,747.00000	1,680	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			252.00000	290	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,906.00000	1,836	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			233.00000	270	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,987.00000	1,915	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			216.00000	250	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,070.00000	1,996	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			200.00000	232	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,154.00000	2,078	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			327.00000	372	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,631.00000	1,568	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			282.00000	323	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,786.00000	1,719	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			352.00000	399	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,556.00000	1,494	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			327.00000	372	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,631.00000	1,568	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			282.00000	323	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,786.00000	1,719	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			243.00000	280	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,946.00000	1,875	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			208.00000	241	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,112.00000	2,037	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			192.00000	224	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,196.00000	2,119	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			164.00000	192	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,367.00000	2,287	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			151.00000	178	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,454.00000	2,373	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			139.00000	164	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,543.00000	2,460	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			128.00000	152	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Put			2,631.00000	2,547	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			243.00000	280	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,946.00000	1,875	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			225.00000	260	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,028.00000	1,955	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			164.00000	192	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,367.00000	2,287	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			420.00000	473	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,374.00000	1,318	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			770.00000	844	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			774.00000	740	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			420.00000	473	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,374.00000	1,318	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			392.00000	442	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,446.00000	1,387	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			378.00000	427	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,482.00000	1,423	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.39010		13.28430		26.30	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,040.00000	1,124	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,056.00000	1,034	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,135.00000	1,222	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			901.00000	882	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,155.00000	1,242	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			870.00000	852	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,004.00000	1,086	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,120.00000	1,096	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			987.00000	1,067	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,153.00000	1,127	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			887.00000	964	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,303.00000	1,273	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			867.00000	943	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,333.00000	1,303	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			907.00000	985	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,273.00000	1,244	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			810.00000	883	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,426.00000	1,393	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			810.00000	883	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,426.00000	1,393	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			792.00000	864	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,457.00000	1,424	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			829.00000	903	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,395.00000	1,363	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			773.00000	845	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,489.00000	1,455	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			738.00000	808	26.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.10	Put			1,554.00000	1,518	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			848.00000	923	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,364.00000	1,333	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			970.00000	1,049	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,186.00000	1,159	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,115.00000	1,202	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			931.00000	912	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			704.00000	773	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,620.00000	1,583	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			513.00000	571	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,079.00000	2,031	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			848.00000	923	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,364.00000	1,333	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			738.00000	808	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,554.00000	1,518	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			672.00000	738	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,687.00000	1,648	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			640.00000	705	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,756.00000	1,715	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			610.00000	674	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,826.00000	1,784	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			581.00000	643	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,897.00000	1,853	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			928.00000	1,006	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,244.00000	1,216	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			672.00000	738	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,687.00000	1,648	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			640.00000	705	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,756.00000	1,715	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,078.00000	1,164	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			993.00000	974	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,040.00000	1,124	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,056.00000	1,034	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,004.00000	1,086	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,120.00000	1,096	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,277.00000	1,373	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			693.00000	683	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,234.00000	1,327	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			749.00000	737	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,193.00000	1,283	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			808.00000	793	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			928.00000	1,006	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,244.00000	1,216	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			949.00000	1,027	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,215.00000	1,187	26.92	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.05	Call			756.00000	827	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,521.00000	1,486	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			721.00000	790	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,587.00000	1,550	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			688.00000	755	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,653.00000	1,615	26.92	0.00	0	0.00
ALBI On 07/05/2009 Index Future			291.89300		295.59500		0.00	697,624,270.00	239	471.00
ALBI On 06/08/2009 Index Future			299.51600		302.86900		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			305.95100		306.14100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.06900		126.75100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.17300		129.87000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.90000		132.61000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			294.59150		297.73450		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			301.84350		305.06100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			308.21750		311.49850		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			338.75200		338.80900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			347.25000		347.30600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			350.61300		350.86900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.88800		8.89100		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.88400		8.84800		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.24200		8.20600		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.65100		8.62300		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.93200		8.89400		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.78700		8.74400		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.72900		8.68500		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			9.99600		10.03800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.59600		7.73700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.74300		6.80700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 05/11/2009 jFra			6.99600		6.98300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.49400		7.48700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.58200		7.55500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.27800		8.26400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.36300		8.33200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.55900		8.51400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.58500		8.53400		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09500		11.10200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64600		10.66000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.18800		10.21200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.44500		10.46800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.89500		9.94000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.56800		284.36200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			287.47400		291.35900		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			293.54500		297.50700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.15100		6.12000		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,995.00000	3,955	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	2	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.66300		5.62700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,267.00000	4,229	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			9.00000	9	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,514.00000	4,476	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.09900		5.05400		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,268.00000	1,236	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			91.00000	96	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.93200		7.74300		12.40	71,578,102.47	553	10,895.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,896.00000	1,508	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,802.00000	5,505	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			726.00000	540	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,217.00000	9,122	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,847.00000	6,956	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			807.00000	1,008	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.89500		7.69500		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,057.00000	9,199	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,698.00000	1,957	13.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/11/2009 Bond Future			7.92200	7.71100		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		4,987.00000	4,441	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		6,134.00000	6,722	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.96600	0.00000		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		0.00000	5,974	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		0.00000	7,086	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.47800	8.28300		26.15	0.00	0	8,828.00
R186 On 07/05/2009 Bond Future	8.00	Call		4,980.00000	4,083	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		8,024.00000	9,159	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		811.00000	590	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		22,048.00000	23,860	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		10,536.00000	9,124	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		3,309.00000	3,930	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.44900	8.24900		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		13,777.00000	12,410	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		6,246.00000	6,956	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.46100	8.25600		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		15,866.00000	14,510	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		8,464.00000	9,218	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		8,430.00000	7,512	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		16,712.00000	17,905	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.48600	0.00000		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		0.00000	12,233	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		0.00000	14,640	28.28	0.00	0	0.00
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		1,266.00000	1,261	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		740.00000	734	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.80700	7.61600		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		7,655.00000	6,883	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		401.00000	511	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.70900	7.50800		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		8,583.00000	7,866	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,107.00000	1,288	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.68900	7.47700		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		4,467.00000	3,997	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,368.00000	4,809	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.69400	0.00000		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		0.00000	4,584	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		0.00000	5,383	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.45800	8.19800		17.63	8,604,713.66	86	15.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future	9.00	Call			6,269.00000	5,192	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,623.00000	2,083	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.41000		8.14000		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,873.00000	7,781	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,618.00000	3,095	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.42900		8.14700		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,665.00000	3,987	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,466.00000	9,389	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.46700		0.00000		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			0.00000	6,739	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			0.00000	8,216	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.50600		8.23700		19.31	1,996,587.40	20	28.00
R204 On 07/05/2009 Bond Future	7.75	Call			2,450.00000	1,822	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,675.00000	6,772	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			5,665.00000	4,579	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,410.00000	3,048	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,657.00000	5,466	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,865.00000	2,400	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.46800		8.18900		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,487.00000	8,270	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,988.00000	3,536	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.48600		8.19600		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			5,066.00000	4,310	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,567.00000	10,611	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.52000		0.00000		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			0.00000	6,995	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			0.00000	8,943	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.76300		7.58200		10.87	25,348,117.50	250	2,037.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,770.00000	5,183	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			460.00000	571	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.64900		7.45600		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	2,016	11.01	604,800,000.00	300	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			0.00000	4,441	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,294.00000	6,720	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			891.00000	1,031	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.62000		7.41400		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,792.00000	3,410	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,487.00000	3,833	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.61700		0.00000		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			0.00000	3,922	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			0.00000	4,313	10.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 07/05/2009 Bond Future			8.57400		8.35700		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,377.00000	5,424	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,247.00000	2,716	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.54300		8.31900		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,322.00000	8,341	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,479.00000	3,950	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.56000		8.32800		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,977.00000	4,366	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,524.00000	11,394	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.59200		0.00000		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			0.00000	7,268	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			0.00000	9,424	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.63700		8.46200		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,127.00000	4,428	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,206.00000	3,681	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.63600		8.46000		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,020.00000	8,246	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,935.00000	4,329	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.69300		8.51600		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,321.00000	4,820	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,562.00000	11,216	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.79900		0.00000		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			0.00000	7,975	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			0.00000	9,895	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.32400		8.14100		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,562.00000	8,369	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,381.00000	2,812	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.29800		8.11100		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,137.00000	10,049	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,668.00000	6,247	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.30400		8.11300		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,863.00000	6,127	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,324.00000	16,286	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,007.00000	5,336	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,185.00000	18,212	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.32000		8.12400		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,552.00000	8,695	36.83	21,737,500,000.00	2,500	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			15,509.00000	16,387	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,088.00000	18,779	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,702.00000	6,128	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.80000		293.91400		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
TRT1 On 06/08/2009 Index Future				297.95900	301.14600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				304.25100	307.50100		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.57520		6.51160		24.30	26,333,676.00	4,005	12,985.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			196.00000	223	23.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			185.00000	148	23.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			177.00000	201	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			216.00000	176	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			160.00000	181	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			249.00000	206	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			145.00000	164	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			284.00000	239	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			132.00000	149	26.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			320.00000	273	26.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			120.00000	135	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			359.00000	310	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			145.00000	164	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			284.00000	239	25.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			132.00000	149	26.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			320.00000	273	26.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			100.00000	111	28.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			439.00000	386	28.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			110.00000	122	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			398.00000	347	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			80.00000	89	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			519.00000	464	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			92.00000	102	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			480.00000	426	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			80.00000	89	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			519.00000	464	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			110.00000	122	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			398.00000	347	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			160.00000	181	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			249.00000	206	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			70.00000	77	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			558.00000	502	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			61.00000	67	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			599.00000	542	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			92.00000	102	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			480.00000	426	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			9.00000	9	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,147.00000	1,084	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			5.00000	5	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,293.00000	1,230	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			15.00000	16	28.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,003.00000	940	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			28.00000	31	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			817.00000	756	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			45.00000	50	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			684.00000	625	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			53.00000	58	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			641.00000	583	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			217.00000	248	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			156.00000	123	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			268.00000	306	22.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			107.00000	81	22.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			332.00000	375	21.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			70.00000	50	21.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			177.00000	201	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			216.00000	176	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			298.00000	339	21.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			87.00000	64	21.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			241.00000	275	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			129.00000	100	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			217.00000	248	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			156.00000	123	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			61.00000	67	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			599.00000	542	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			368.00000	414	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			56.00000	38	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			241.00000	275	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			129.00000	100	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			45.00000	50	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			684.00000	625	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			39.00000	43	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			727.00000	667	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			28.00000	31	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			817.00000	756	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			21.00000	22	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			909.00000	847	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			33.00000	36	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			772.00000	711	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			24.00000	26	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			863.00000	801	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			444.00000	503	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			33.00000	28	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			368.00000	414	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			56.00000	38	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			622.00000	684	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			11.00000	9	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.00	Call			531.00000	591	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			19.00000	16	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			576.00000	637	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			15.00000	12	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			487.00000	547	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			25.00000	21	22.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			405.00000	458	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			43.00000	33	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			405.00000	458	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			43.00000	33	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			39.00000	43	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			727.00000	667	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			21.00000	22	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			909.00000	847	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			17.00000	19	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			956.00000	893	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			12.00000	13	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,051.00000	988	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			10.00000	11	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,099.00000	1,036	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			7.00000	7	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,196.00000	1,132	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			3.00000	3	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,392.00000	1,328	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			3.00000	3	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,392.00000	1,328	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			2.00000	2	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,491.00000	1,427	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			1.00000	1	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,590.00000	1,526	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			1.00000	1	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,689.00000	1,626	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			6.00000	6	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,244.00000	1,181	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			4.00000	4	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,342.00000	1,279	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			3.00000	3	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,441.00000	1,378	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			2.00000	2	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,540.00000	1,477	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			53.00000	58	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			641.00000	583	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.65170		6.59010		24.81	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			372.00000	396	24.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			382.00000	345	24.43	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.65	Call			354.00000	378	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			414.00000	376	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			337.00000	360	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			447.00000	408	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			322.00000	343	25.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			482.00000	441	25.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			307.00000	327	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			517.00000	475	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			293.00000	312	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			553.00000	510	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			268.00000	284	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			628.00000	582	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			268.00000	284	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			628.00000	582	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			280.00000	297	26.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			590.00000	546	26.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			293.00000	312	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			553.00000	510	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			241.00000	255	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			701.00000	653	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			257.00000	272	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			667.00000	620	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			280.00000	297	26.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			590.00000	546	26.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			307.00000	327	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			517.00000	475	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			337.00000	360	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			447.00000	408	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			226.00000	239	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			736.00000	687	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			212.00000	224	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			772.00000	722	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			241.00000	255	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			701.00000	653	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			212.00000	224	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			772.00000	722	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			85.00000	89	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,295.00000	1,237	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			73.00000	76	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,383.00000	1,325	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			114.00000	120	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,124.00000	1,068	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			151.00000	160	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			961.00000	908	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			185.00000	196	27.13	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	7.25	Put			845.00000	794	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			198.00000	210	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			808.00000	758	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			390.00000	416	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			350.00000	314	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			430.00000	459	23.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			290.00000	258	23.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			451.00000	483	22.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			261.00000	231	22.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			354.00000	378	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			414.00000	376	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			451.00000	483	22.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			261.00000	231	22.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			410.00000	437	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			320.00000	285	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			501.00000	536	22.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			210.00000	185	22.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			198.00000	210	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			808.00000	758	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			173.00000	183	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			883.00000	832	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			151.00000	160	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			961.00000	908	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			131.00000	139	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,041.00000	987	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			162.00000	171	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			922.00000	869	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			141.00000	149	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,001.00000	947	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			558.00000	597	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			167.00000	146	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			699.00000	744	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			108.00000	92	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			626.00000	669	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			136.00000	117	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			558.00000	597	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			167.00000	146	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			501.00000	536	22.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			210.00000	185	22.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			662.00000	706	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			122.00000	104	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			591.00000	632	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			151.00000	131	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			528.00000	566	22.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			188.00000	164	22.17	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	6.35	Call		475.00000	509	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		235.00000	207	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		591.00000	632	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		151.00000	131	21.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		122.00000	129	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,082.00000	1,027	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		106.00000	111	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,166.00000	1,110	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		173.00000	183	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		883.00000	832	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		98.00000	104	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,208.00000	1,152	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		98.00000	104	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,208.00000	1,152	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		85.00000	89	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,295.00000	1,237	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		73.00000	76	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,383.00000	1,325	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		62.00000	65	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,472.00000	1,414	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		53.00000	56	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,563.00000	1,504	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		45.00000	47	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,655.00000	1,596	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		39.00000	40	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,749.00000	1,688	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		45.00000	47	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,655.00000	1,596	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		122.00000	129	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,082.00000	1,027	27.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		430.00000	459	23.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		290.00000	258	23.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		390.00000	416	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		350.00000	314	24.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.72000	6.66030		24.94	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		513.00000	540	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		503.00000	470	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		496.00000	521	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		535.00000	501	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		496.00000	521	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		535.00000	501	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		478.00000	502	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		568.00000	532	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		462.00000	485	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		602.00000	565	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
ZAAD On 14/09/2009 Currency Future	6.85	Call			447.00000	468	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			636.00000	598	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			432.00000	453	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			672.00000	633	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			418.00000	438	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			708.00000	668	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			392.00000	410	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			781.00000	740	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			404.00000	423	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			744.00000	703	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			418.00000	438	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			708.00000	668	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			392.00000	410	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			781.00000	740	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			363.00000	379	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			852.00000	809	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			379.00000	396	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			819.00000	776	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			379.00000	396	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			819.00000	776	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			570.00000	597	23.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			410.00000	377	23.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			532.00000	560	24.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			472.00000	440	24.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			346.00000	362	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			886.00000	842	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			316.00000	330	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			956.00000	910	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			589.00000	618	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			379.00000	348	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			551.00000	578	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			440.00000	408	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			513.00000	540	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			503.00000	470	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			363.00000	379	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			852.00000	809	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			331.00000	346	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			921.00000	876	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			632.00000	664	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			322.00000	294	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			589.00000	618	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			379.00000	348	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			462.00000	485	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			602.00000	565	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			316.00000	330	26.88	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	7.30	Put		956.00000	910	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		288.00000	301	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,027.00000	981	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		432.00000	453	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		672.00000	633	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		346.00000	362	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		886.00000	842	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		288.00000	301	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,027.00000	981	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		262.00000	273	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,101.00000	1,053	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		302.00000	315	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		991.00000	945	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		274.00000	287	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,064.00000	1,017	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		249.00000	261	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,139.00000	1,091	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		656.00000	689	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		296.00000	269	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		610.00000	640	23.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		349.00000	320	23.13	0.00	0	0.00
<b>Total for Derivatives:</b>							<b>23,861,535,708.13</b>	<b>19,759</b>	<b>420,486.00</b>

**Grand Total:** 23,861,535,708.13 19,759 420,486.00