

Daily MTM Report

Daily summary for 16/02/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
CGR3 On 23/04/2009 Bond			16.97900	16.99700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.72000	6.71500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.91000	7.91000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.38500	8.40500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.10200	10.12300			0.00	0	0.00
R201 On 21/12/2014 Bond			7.87000	7.84500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.37000	8.42000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.41000	8.44500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.85000	7.82500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.44500	8.47500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.47900	8.50700			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				8.16500	8.20500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.09450		10.15270		28.96	132,853,714.50	13,161	174,480.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			332.00000	301	29.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			330.00000	357	29.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			313.00000	283	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			361.00000	388	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			197.00000	174	32.69	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			644.00000	679	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			422.00000	386	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			219.00000	241	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			539.00000	498	26.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			137.00000	154	26.87	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			608.00000	566	26.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			105.00000	122	26.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			508.00000	466	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			155.00000	172	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			353.00000	320	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			300.00000	326	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			353.00000	320	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			300.00000	326	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			295.00000	266	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			392.00000	422	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			247.00000	222	31.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			495.00000	528	31.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			375.00000	341	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			272.00000	296	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			14.00000	14	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,161.00000	2,220	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			477.00000	438	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			175.00000	193	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			313.00000	283	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			361.00000	388	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			233.00000	209	31.65	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			531.00000	564	31.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			278.00000	250	30.50	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			426.00000	456	30.50	0.00	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	10.50	Call			220.00000	196	31.99	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			568.00000	602	31.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			142.00000	122	34.76	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			889.00000	927	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			115.00000	97	36.14	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,063.00000	1,103	36.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			332.00000	301	29.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			330.00000	357	29.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			262.00000	236	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			460.00000	491	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			128.00000	109	35.45	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			975.00000	1,014	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			448.00000	410	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			196.00000	216	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			477.00000	438	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			175.00000	193	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			644.00000	602	26.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			92.00000	108	26.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			721.00000	678	26.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			68.00000	83	26.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			682.00000	640	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			79.00000	95	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			644.00000	602	26.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			92.00000	108	26.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			397.00000	362	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			245.00000	268	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			247.00000	222	31.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			495.00000	528	31.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			262.00000	236	30.90	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			460.00000	491	30.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			197.00000	174	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			644.00000	679	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			208.00000	185	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			605.00000	640	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			176.00000	154	33.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			723.00000	760	33.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			375.00000	341	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			272.00000	296	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			149.00000	129	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			847.00000	885	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			135.00000	115	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			932.00000	971	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			186.00000	164	33.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			683.00000	719	33.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			167.00000	145	33.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.75	Put			764.00000	801	33.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			278.00000	250	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			426.00000	456	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			71.00000	71	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,319.00000	1,376	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			66.00000	65	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,363.00000	1,420	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			51.00000	51	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,498.00000	1,556	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,253.00000	2,195	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			902.00000	841	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			50.00000	47	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			573.00000	532	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			120.00000	137	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			811.00000	758	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			58.00000	63	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			995.00000	929	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			43.00000	34	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,417.00000	1,351	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			15.00000	7	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,370.00000	1,303	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			17.00000	8	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,562.00000	1,498	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			9.00000	3	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,562.00000	1,498	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			9.00000	3	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,610.00000	1,547	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			7.00000	3	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,757.00000	1,696	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			4.00000	1	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,708.00000	1,646	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			5.00000	2	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,659.00000	1,597	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			6.00000	2	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,856.00000	1,795	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	1	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,610.00000	1,547	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			7.00000	3	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,104.00000	2,045	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,004.00000	1,945	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,905.00000	1,845	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			2.00000	1	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,806.00000	1,746	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	1	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,513.00000	1,449	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			11.00000	4	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,323.00000	1,254	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			20.00000	10	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,806.00000	1,746	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			3.00000	1	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,708.00000	1,646	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			5.00000	2	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,323.00000	1,254	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			20.00000	10	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,230.00000	1,159	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			27.00000	15	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,153.00000	2,095	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,054.00000	1,995	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,955.00000	1,895	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,465.00000	1,400	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			13.00000	5	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,054.00000	1,995	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			1.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,955.00000	1,895	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,465.00000	1,400	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			13.00000	5	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,370.00000	1,303	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			17.00000	8	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,276.00000	1,207	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			24.00000	12	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,104.00000	2,045	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,004.00000	1,945	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	0	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,513.00000	1,449	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			11.00000	4	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,856.00000	1,795	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	1	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,184.00000	1,112	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			32.00000	17	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,089.00000	1,019	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			37.00000	25	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			995.00000	929	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			43.00000	34	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,089.00000	1,019	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			37.00000	25	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			811.00000	758	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			58.00000	63	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			573.00000	532	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			120.00000	137	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,276.00000	1,207	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			24.00000	12	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			902.00000	841	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			50.00000	47	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			508.00000	466	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			155.00000	172	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			448.00000	410	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			196.00000	216	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			856.00000	799	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			54.00000	54	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			766.00000	717	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			63.00000	73	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			422.00000	386	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			219.00000	241	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			208.00000	185	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			605.00000	640	32.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			186.00000	164	33.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			683.00000	719	33.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			121.00000	103	35.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,019.00000	1,058	35.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			107.00000	92	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,104.00000	1,147	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			158.00000	137	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			805.00000	842	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			142.00000	122	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			889.00000	927	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			158.00000	137	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			805.00000	842	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			99.00000	87	36.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,146.00000	1,193	36.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			84.00000	78	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,231.00000	1,284	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			84.00000	78	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,231.00000	1,284	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			60.00000	60	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,408.00000	1,465	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			43.00000	43	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,590.00000	1,648	38.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			36.00000	36	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,683.00000	1,741	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			30.00000	30	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,777.00000	1,835	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			24.00000	25	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,872.00000	1,930	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			121.00000	103	35.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,019.00000	1,058	35.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			107.00000	92	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,104.00000	1,147	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			91.00000	83	37.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,188.00000	1,238	37.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			77.00000	74	37.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,275.00000	1,330	37.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			55.00000	55	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,453.00000	1,511	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			46.00000	46	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,544.00000	1,602	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			39.00000	39	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,636.00000	1,695	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			32.00000	33	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,730.00000	1,788	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			36.00000	36	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,683.00000	1,741	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			115.00000	97	36.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,063.00000	1,103	36.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			149.00000	129	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			847.00000	885	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			682.00000	640	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			79.00000	95	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			949.00000	885	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			46.00000	40	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			766.00000	717	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			63.00000	73	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,042.00000	974	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			40.00000	29	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			856.00000	799	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			54.00000	54	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			608.00000	566	26.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			105.00000	122	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.25560		10.31580		28.45	91,326,118.00	8,905	10,232.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			666.00000	639	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			650.00000	684	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			629.00000	603	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			713.00000	748	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.10	Call			746.00000	717	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			530.00000	561	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			812.00000	780	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			446.00000	474	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			860.00000	828	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			394.00000	422	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			789.00000	758	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			473.00000	502	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			666.00000	639	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			650.00000	684	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			607.00000	586	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			741.00000	781	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			564.00000	554	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			798.00000	849	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			686.00000	658	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			620.00000	653	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			706.00000	678	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			590.00000	622	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			647.00000	621	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			681.00000	715	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			629.00000	603	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			713.00000	748	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			524.00000	524	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			858.00000	919	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			524.00000	524	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			858.00000	919	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			913.00000	879	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			347.00000	373	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			941.00000	906	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			325.00000	350	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			886.00000	853	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			370.00000	397	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			767.00000	737	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			501.00000	531	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			767.00000	737	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			501.00000	531	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			725.00000	698	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			560.00000	592	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			647.00000	621	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			681.00000	715	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			544.00000	539	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			828.00000	883	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			544.00000	539	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			828.00000	883	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			585.00000	570	29.40	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 12/06/2009 Currency Future	10.50	Put			769.00000	814	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			564.00000	554	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			798.00000	849	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			468.00000	470	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			952.00000	1,014	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			505.00000	506	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			889.00000	950	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			433.00000	436	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,017.00000	1,080	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			385.00000	389	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,119.00000	1,183	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			355.00000	360	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,189.00000	1,254	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			450.00000	453	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			984.00000	1,047	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			468.00000	470	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			952.00000	1,014	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			416.00000	420	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,051.00000	1,114	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			301.00000	307	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,335.00000	1,401	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			233.00000	240	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,567.00000	1,634	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			223.00000	230	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,607.00000	1,675	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			195.00000	203	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,730.00000	1,797	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			341.00000	346	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,225.00000	1,290	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			450.00000	453	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			984.00000	1,047	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,065.00000	1,031	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			250.00000	276	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			835.00000	803	26.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			419.00000	448	26.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,002.00000	965	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			286.00000	310	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			886.00000	853	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			370.00000	397	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,132.00000	1,100	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			216.00000	244	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,480.00000	1,439	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			114.00000	133	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,480.00000	1,439	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			114.00000	133	25.98	0.00	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			1,605.00000	1,562	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			90.00000	106	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,648.00000	1,604	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			83.00000	98	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,692.00000	1,646	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			76.00000	90	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,779.00000	1,732	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			64.00000	77	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,735.00000	1,689	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			70.00000	83	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,914.00000	1,865	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			48.00000	59	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,735.00000	1,689	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			70.00000	83	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,563.00000	1,520	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			97.00000	115	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,098.00000	2,046	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			33.00000	41	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,006.00000	1,955	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			40.00000	49	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,824.00000	1,776	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			58.00000	70	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,399.00000	1,359	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			133.00000	154	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,319.00000	1,282	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			154.00000	177	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,052.00000	2,000	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			36.00000	45	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,960.00000	1,910	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			44.00000	54	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,869.00000	1,820	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			53.00000	65	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,521.00000	1,479	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			105.00000	124	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,439.00000	1,399	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			123.00000	143	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,359.00000	1,321	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			143.00000	165	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,287.00000	2,233	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			21.00000	27	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,192.00000	2,139	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			26.00000	33	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,824.00000	1,776	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			58.00000	70	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,914.00000	1,865	25.98	0.00	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			48.00000	59	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,145.00000	2,092	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			29.00000	37	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,960.00000	1,910	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			44.00000	54	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,521.00000	1,479	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			105.00000	124	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,779.00000	1,732	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			64.00000	77	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,692.00000	1,646	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			76.00000	90	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,605.00000	1,562	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			90.00000	106	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,359.00000	1,321	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			143.00000	165	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,281.00000	1,245	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			165.00000	189	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,205.00000	1,171	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			189.00000	215	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,281.00000	1,245	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			165.00000	189	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			941.00000	906	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			325.00000	350	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,002.00000	965	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			286.00000	310	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,205.00000	1,171	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			189.00000	215	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			746.00000	717	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			530.00000	561	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,132.00000	1,100	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			216.00000	244	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			835.00000	803	26.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			419.00000	448	26.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,033.00000	998	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			267.00000	292	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			971.00000	933	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			305.00000	328	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			725.00000	698	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			560.00000	592	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			486.00000	487	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			920.00000	982	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			355.00000	360	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,189.00000	1,254	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			327.00000	333	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,261.00000	1,327	29.98	0.00	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			400.00000	404	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,084.00000	1,148	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			370.00000	374	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,154.00000	1,219	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			433.00000	436	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,017.00000	1,080	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			370.00000	374	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,154.00000	1,219	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			314.00000	320	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,298.00000	1,364	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			289.00000	295	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,373.00000	1,439	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			265.00000	272	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,450.00000	1,516	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			243.00000	250	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,528.00000	1,595	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			277.00000	283	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,411.00000	1,478	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			254.00000	261	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,488.00000	1,555	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			214.00000	221	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,648.00000	1,715	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			179.00000	186	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,813.00000	1,880	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			163.00000	170	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,897.00000	1,965	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			149.00000	156	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,983.00000	2,050	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			135.00000	143	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,070.00000	2,137	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			204.00000	212	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,688.00000	1,756	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			187.00000	194	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,771.00000	1,839	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			171.00000	178	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,855.00000	1,922	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			156.00000	163	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,940.00000	2,007	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			254.00000	261	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,488.00000	1,555	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			163.00000	170	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,897.00000	1,965	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			706.00000	678	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			590.00000	622	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			314.00000	320	29.98	0.00	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			1,298.00000	1,364	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			289.00000	295	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,373.00000	1,439	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			385.00000	389	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,119.00000	1,183	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			301.00000	307	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,335.00000	1,401	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			812.00000	780	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			446.00000	474	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			971.00000	933	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			305.00000	328	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			860.00000	828	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			394.00000	422	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,168.00000	1,135	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			202.00000	229	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,098.00000	1,065	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			232.00000	260	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,033.00000	998	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			267.00000	292	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.39940		10.46010		28.15	0.00	0	260.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			892.00000	865	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			882.00000	916	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			874.00000	848	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			914.00000	948	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			970.00000	942	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			760.00000	793	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,030.00000	999	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			669.00000	700	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,092.00000	1,061	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			582.00000	612	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,010.00000	981	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			700.00000	731	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			829.00000	813	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			969.00000	1,014	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			766.00000	765	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,056.00000	1,116	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			808.00000	797	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			998.00000	1,047	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			911.00000	884	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			851.00000	884	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			851.00000	830	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			941.00000	981	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			829.00000	813	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			969.00000	1,014	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			727.00000	731	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,116.00000	1,181	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			727.00000	731	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,116.00000	1,181	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			851.00000	830	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			941.00000	981	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			950.00000	922	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			790.00000	823	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			991.00000	962	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			731.00000	763	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,139.00000	1,106	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			528.00000	556	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,115.00000	1,083	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			555.00000	584	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,070.00000	1,040	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			610.00000	641	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			567.00000	575	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,407.00000	1,475	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,163.00000	1,129	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			503.00000	530	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,115.00000	1,083	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			555.00000	584	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,270.00000	1,249	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			410.00000	450	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,215.00000	1,188	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			455.00000	489	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,163.00000	1,129	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			503.00000	530	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			950.00000	922	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			790.00000	823	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			911.00000	884	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			851.00000	884	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,299.00000	1,280	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			389.00000	431	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,243.00000	1,218	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			432.00000	469	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,189.00000	1,158	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			479.00000	509	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,050.00000	1,019	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			639.00000	670	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			930.00000	903	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			820.00000	853	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,328.00000	1,312	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			368.00000	413	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,215.00000	1,188	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			455.00000	489	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call		991.00000	962	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		731.00000	763	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,030.00000	999	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		669.00000	700	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		787.00000	781	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,027.00000	1,081	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		746.00000	750	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,086.00000	1,151	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		707.00000	712	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,147.00000	1,212	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		670.00000	675	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,210.00000	1,276	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,010.00000	981	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		700.00000	731	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		930.00000	903	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		820.00000	853	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		688.00000	693	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,178.00000	1,244	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		652.00000	658	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,242.00000	1,308	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		617.00000	623	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,307.00000	1,374	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		746.00000	750	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,086.00000	1,151	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		652.00000	658	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,242.00000	1,308	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		583.00000	590	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,373.00000	1,441	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		707.00000	712	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,147.00000	1,212	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		634.00000	640	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,274.00000	1,341	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,050.00000	1,019	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		639.00000	670	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.52470	10.58560		28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,067.00000	1,041	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,082.00000	1,117	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,050.00000	1,024	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,114.00000	1,149	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,138.00000	1,112	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		952.00000	987	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,215.00000	1,186	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		829.00000	861	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,256.00000	1,226	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		770.00000	801	26.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,175.00000	1,148	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			890.00000	923	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,015.00000	990	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,179.00000	1,215	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			965.00000	942	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,280.00000	1,317	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			998.00000	974	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,212.00000	1,249	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,084.00000	1,059	28.15	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,049.00000	1,084	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,032.00000	1,007	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,146.00000	1,182	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			934.00000	912	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,349.00000	1,387	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			998.00000	974	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,212.00000	1,249	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,120.00000	1,094	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			984.00000	1,020	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,277.00000	1,246	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			742.00000	772	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,299.00000	1,267	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			713.00000	743	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,256.00000	1,226	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			770.00000	801	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,156.00000	1,130	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			921.00000	955	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,102.00000	1,077	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,016.00000	1,053	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			631.00000	617	32.08	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,345.00000	2,392	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			521.00000	508	33.44	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,935.00000	2,983	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,344.00000	1,311	26.20	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			659.00000	686	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			890.00000	869	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,455.00000	1,494	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			905.00000	883	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,419.00000	1,458	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			849.00000	828	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,563.00000	1,604	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			876.00000	855	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,491.00000	1,530	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			631.00000	617	32.08	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,345.00000	2,392	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			774.00000	755	30.52	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 14/12/2009 Currency Future	11.60	Put			1,788.00000	1,831	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			798.00000	779	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,712.00000	1,754	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			688.00000	671	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,102.00000	2,147	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			613.00000	600	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,427.00000	2,475	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			549.00000	536	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,763.00000	2,811	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			495.00000	482	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,109.00000	3,158	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			708.00000	691	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,022.00000	2,066	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			564.00000	551	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,678.00000	2,726	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			507.00000	495	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,022.00000	3,070	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,254.00000	2,203	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			169.00000	178	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,800.00000	1,758	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			314.00000	334	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,441.00000	1,408	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			555.00000	583	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			668.00000	652	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,183.00000	2,228	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			482.00000	470	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,197.00000	3,245	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,337.00000	2,284	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			151.00000	160	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,871.00000	1,827	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			286.00000	303	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,495.00000	1,459	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			510.00000	534	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,215.00000	1,186	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			829.00000	861	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			823.00000	803	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,637.00000	1,678	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			580.00000	567	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,594.00000	2,642	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,019.00000	1,971	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			234.00000	246	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,611.00000	1,568	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			425.00000	444	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			729.00000	712	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,943.00000	1,987	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.60	Call			430.00000	431	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,444.00000	3,506	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,945.00000	1,898	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			259.00000	273	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,552.00000	1,512	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			466.00000	488	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			596.00000	583	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,510.00000	2,558	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			507.00000	495	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,022.00000	3,070	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			413.00000	414	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,528.00000	3,590	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,096.00000	2,045	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			211.00000	221	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,672.00000	1,626	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			386.00000	402	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			751.00000	733	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,865.00000	1,908	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			535.00000	522	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,849.00000	2,897	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			447.00000	447	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,361.00000	3,423	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,174.00000	2,124	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			189.00000	199	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,735.00000	1,691	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			349.00000	367	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,391.00000	1,358	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			606.00000	633	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			649.00000	634	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,263.00000	2,310	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			549.00000	536	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,763.00000	2,811	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			464.00000	459	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,279.00000	3,334	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,058.00000	2,008	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			222.00000	233	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,641.00000	1,597	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			405.00000	422	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,321.00000	1,289	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			686.00000	714	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			740.00000	722	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,904.00000	1,948	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			622.00000	608	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,386.00000	2,434	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			528.00000	515	33.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,892.00000	2,940	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			438.00000	439	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,403.00000	3,464	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,505.00000	2,451	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			120.00000	126	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,019.00000	1,971	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			234.00000	246	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			729.00000	712	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,943.00000	1,987	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,592.00000	2,537	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			106.00000	112	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,672.00000	1,626	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			386.00000	402	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,635.00000	2,580	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			99.00000	105	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,135.00000	2,084	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			199.00000	210	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,703.00000	1,659	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			367.00000	384	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,368.00000	1,334	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			632.00000	660	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			919.00000	897	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,384.00000	1,422	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			762.00000	744	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,827.00000	1,869	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			640.00000	626	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,304.00000	2,351	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			542.00000	529	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,806.00000	2,854	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,768.00000	2,711	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			82.00000	86	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,800.00000	1,758	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			314.00000	334	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			668.00000	652	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,183.00000	2,228	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,723.00000	2,667	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			88.00000	92	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,214.00000	2,163	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			179.00000	188	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,767.00000	1,725	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			331.00000	350	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,416.00000	1,383	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			580.00000	608	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			950.00000	927	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,314.00000	1,352	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.55	Call			786.00000	767	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,750.00000	1,792	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			659.00000	643	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,223.00000	2,269	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			489.00000	476	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,153.00000	3,202	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,948.00000	2,891	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			62.00000	66	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,420.00000	2,367	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			135.00000	142	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			849.00000	828	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,563.00000	1,604	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,994.00000	2,936	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			58.00000	61	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,463.00000	2,409	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			127.00000	134	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,982.00000	1,934	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			246.00000	260	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,581.00000	1,540	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			445.00000	465	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			862.00000	841	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,527.00000	1,567	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			718.00000	701	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,983.00000	2,027	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,040.00000	2,982	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			54.00000	57	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,679.00000	2,623	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			93.00000	99	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,735.00000	1,691	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			349.00000	367	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,378.00000	2,326	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			143.00000	151	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,908.00000	1,862	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			272.00000	288	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,523.00000	1,485	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			488.00000	511	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,235.00000	1,206	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			799.00000	831	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			836.00000	816	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,600.00000	1,641	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			698.00000	681	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,062.00000	2,106	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			588.00000	575	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,552.00000	2,600	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			405.00000	407	34.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,570.00000	3,632	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,945.00000	1,898	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		259.00000	273	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		708.00000	691	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,022.00000	2,066	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		382.00000	384	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,697.00000	3,759	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		398.00000	399	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,612.00000	3,674	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,982.00000	1,934	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		246.00000	260	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		718.00000	701	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,983.00000	2,027	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		604.00000	591	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,469.00000	2,516	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		422.00000	422	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,486.00000	3,548	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		368.00000	369	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,782.00000	3,845	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,548.00000	2,494	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		113.00000	119	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,420.00000	2,367	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		135.00000	142	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,505.00000	2,451	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		120.00000	126	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,948.00000	2,891	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		62.00000	66	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.96770	11.03480		28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,304.00000	1,279	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,319.00000	1,361	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,269.00000	1,245	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,384.00000	1,428	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,358.00000	1,332	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,223.00000	1,264	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,436.00000	1,407	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,101.00000	1,140	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,477.00000	1,446	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,042.00000	1,078	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,396.00000	1,369	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,161.00000	1,201	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,286.00000	1,262	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,352.00000	1,394	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,219.00000	1,197	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,484.00000	1,529	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,175.00000	1,154	29.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,580.00000	1,626	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,203.00000	1,181	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,518.00000	1,563	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,252.00000	1,229	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,417.00000	1,461	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			947.00000	931	31.45	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,213.00000	2,263	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,823.00000	1,777	26.39	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			638.00000	659	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,203.00000	1,181	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,518.00000	1,563	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,187.00000	1,166	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,553.00000	1,598	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,113.00000	1,093	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,728.00000	1,775	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,172.00000	1,151	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,587.00000	1,633	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,157.00000	1,136	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,622.00000	1,668	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,085.00000	1,065	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,800.00000	1,848	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,142.00000	1,121	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,657.00000	1,703	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,127.00000	1,107	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,692.00000	1,739	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,236.00000	1,213	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,451.00000	1,495	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,322.00000	1,296	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,287.00000	1,329	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,340.00000	1,314	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,255.00000	1,296	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,540.00000	1,505	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			955.00000	987	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,876.00000	1,828	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			591.00000	611	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,771.00000	1,727	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			686.00000	710	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,722.00000	1,679	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			737.00000	762	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,674.00000	1,633	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			789.00000	816	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,628.00000	1,589	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			843.00000	871	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,583.00000	1,546	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			898.00000	928	27.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.55	Call			893.00000	878	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,409.00000	2,461	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,017.00000	1,965	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			482.00000	497	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,127.00000	1,107	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,692.00000	1,739	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			661.00000	662	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,326.00000	3,394	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,107.00000	2,053	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			422.00000	435	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,377.00000	1,350	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,192.00000	1,233	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			693.00000	694	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,208.00000	3,276	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,170.00000	2,114	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			385.00000	396	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,416.00000	1,388	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,131.00000	1,170	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,377.00000	1,350	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,192.00000	1,233	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			715.00000	716	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,131.00000	3,198	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,202.00000	2,145	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			367.00000	378	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,396.00000	1,369	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,161.00000	1,201	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,286.00000	1,262	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,352.00000	1,394	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			727.00000	727	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,092.00000	3,159	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,267.00000	2,209	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			333.00000	342	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			750.00000	746	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,015.00000	3,078	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,058.00000	1,039	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,873.00000	1,921	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			610.00000	612	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,525.00000	3,594	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,903.00000	1,855	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			568.00000	587	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,099.00000	1,079	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,764.00000	1,811	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,071.00000	1,052	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,836.00000	1,884	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			620.00000	622	33.40	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 15/03/2010 Currency Future	13.90	Put		3,485.00000	3,554	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,771.00000	1,727	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		686.00000	710	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,058.00000	1,039	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,873.00000	1,921	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,032.00000	1,013	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,947.00000	1,996	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,006.00000	989	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,022.00000	2,071	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		572.00000	575	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,687.00000	3,757	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,849.00000	1,802	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		614.00000	635	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,219.00000	1,197	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,484.00000	1,529	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,071.00000	1,052	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,836.00000	1,884	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,044.00000	1,026	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,910.00000	1,958	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		601.00000	602	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,566.00000	3,635	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,959.00000	1,909	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		524.00000	541	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		640.00000	641	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,405.00000	3,474	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		2,077.00000	2,023	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		442.00000	455	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,138.00000	2,083	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		403.00000	416	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		704.00000	705	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,169.00000	3,237	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,476.00000	2,424	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		241.00000	256	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,519.00000	1,485	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		984.00000	1,017	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,477.00000	1,446	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,042.00000	1,078	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		774.00000	762	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		2,939.00000	2,994	33.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.42720	14.61760		28.02	72,136.00	5	14,238.00
£ / R On 16/03/2009 Currency Future	14.60	Call		451.00000	383	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		433.00000	556	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		493.00000	420	28.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		375.00000	493	28.49	0.00	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	14.30	Call			590.00000	503	27.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			272.00000	375	27.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			539.00000	460	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			322.00000	433	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			516.00000	439	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			348.00000	462	28.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			394.00000	335	29.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			526.00000	658	29.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			431.00000	366	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			463.00000	589	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			412.00000	350	29.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			494.00000	623	29.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			539.00000	460	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			322.00000	433	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			590.00000	503	27.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			272.00000	375	27.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			646.00000	550	27.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			229.00000	323	27.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			742.00000	633	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			175.00000	256	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			676.00000	576	26.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			209.00000	299	26.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			471.00000	401	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			404.00000	524	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			360.00000	307	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			593.00000	729	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			303.00000	257	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			735.00000	880	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			345.00000	293	30.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			627.00000	766	30.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			290.00000	246	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			772.00000	919	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			377.00000	321	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			559.00000	693	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			278.00000	236	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			810.00000	959	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			316.00000	269	31.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			698.00000	841	31.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			852.00000	731	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			134.00000	204	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			890.00000	766	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			123.00000	189	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			708.00000	603	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			190.00000	275	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			471.00000	401	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.55	Put			404.00000	524	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			451.00000	383	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			433.00000	556	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			330.00000	281	30.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			662.00000	804	30.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			237.00000	201	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			919.00000	1,074	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			153.00000	130	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,186.00000	1,353	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			117.00000	100	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,350.00000	1,522	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			163.00000	139	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,146.00000	1,311	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			223.00000	189	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			955.00000	1,112	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			210.00000	178	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			992.00000	1,151	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			223.00000	189	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			955.00000	1,112	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			185.00000	157	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,068.00000	1,230	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			237.00000	201	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			919.00000	1,074	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			174.00000	148	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,107.00000	1,270	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			89.00000	76	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,521.00000	1,698	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			144.00000	122	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,226.00000	1,395	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			163.00000	139	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,146.00000	1,311	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			126.00000	107	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,308.00000	1,479	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			72.00000	61	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,654.00000	1,834	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			77.00000	66	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,609.00000	1,788	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			110.00000	93	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,392.00000	1,566	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			89.00000	76	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,521.00000	1,698	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			62.00000	53	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,744.00000	1,926	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			53.00000	45	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,835.00000	2,018	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.40	Call			53.00000	45	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,835.00000	2,018	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			102.00000	87	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,435.00000	1,610	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			46.00000	39	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,928.00000	2,112	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			26.00000	22	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,258.00000	2,445	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			31.00000	26	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,163.00000	2,349	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			14.00000	13	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,597.00000	2,785	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			8.00000	7	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,891.00000	3,080	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			3.00000	3	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,435.00000	3,625	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,033.00000	4,224	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,183.00000	4,373	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,884.00000	4,074	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			4.00000	3	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,336.00000	3,526	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,834.00000	4,024	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			22.00000	19	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,354.00000	2,542	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			83.00000	70	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,565.00000	1,743	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			39.00000	33	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,021.00000	2,206	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			95.00000	81	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,478.00000	1,654	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			210.00000	178	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			992.00000	1,151	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			266.00000	226	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			848.00000	999	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			197.00000	167	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,030.00000	1,190	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			377.00000	321	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			559.00000	693	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			345.00000	293	30.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			627.00000	766	30.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			251.00000	213	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.25	Put			883.00000	1,036	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			126.00000	107	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,308.00000	1,479	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			110.00000	93	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,392.00000	1,566	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			303.00000	257	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			735.00000	880	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			278.00000	236	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			810.00000	959	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			174.00000	148	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,107.00000	1,270	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			134.00000	114	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,267.00000	1,437	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			117.00000	100	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,350.00000	1,522	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			153.00000	130	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,186.00000	1,353	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			72.00000	61	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,654.00000	1,834	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			62.00000	53	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,744.00000	1,926	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			33.00000	29	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,116.00000	2,301	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			95.00000	81	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,478.00000	1,654	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			83.00000	70	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,565.00000	1,743	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			39.00000	33	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,021.00000	2,206	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			28.00000	24	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,211.00000	2,397	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			67.00000	57	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,699.00000	1,880	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			57.00000	49	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,790.00000	1,972	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			49.00000	42	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,882.00000	2,065	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			42.00000	36	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,974.00000	2,159	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			36.00000	31	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,068.00000	2,254	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			110.00000	93	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,392.00000	1,566	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			18.00000	16	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,451.00000	2,639	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.15	Call			16.00000	14	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,548.00000	2,736	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			13.00000	11	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,645.00000	2,834	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			11.00000	10	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,743.00000	2,932	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	2	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,535.00000	3,725	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			2.00000	2	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,634.00000	3,825	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,734.00000	3,924	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,933.00000	4,124	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,033.00000	4,224	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,133.00000	4,323	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,233.00000	4,423	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			8.00000	7	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,940.00000	3,130	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			6.00000	6	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,039.00000	3,228	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			5.00000	5	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,138.00000	3,327	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			4.00000	4	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,237.00000	3,427	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			6.00000	6	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,039.00000	3,228	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			4.00000	4	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,237.00000	3,427	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	2	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,535.00000	3,725	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,734.00000	3,924	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			3.00000	2	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,485.00000	3,675	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			2.00000	2	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,585.00000	3,775	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			2.00000	2	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,684.00000	3,874	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,784.00000	3,974	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1.00000	1	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Put			3,983.00000	4,174	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,083.00000	4,274	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,283.00000	4,473	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,834.00000	4,024	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,233.00000	4,423	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,333.00000	4,523	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,433.00000	4,623	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,533.00000	4,723	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,633.00000	4,823	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,933.00000	4,124	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,333.00000	4,523	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,433.00000	4,623	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			7.00000	6	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,989.00000	3,179	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			6.00000	5	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,088.00000	3,278	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			5.00000	4	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,187.00000	3,377	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			4.00000	4	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,286.00000	3,476	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			3.00000	3	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,386.00000	3,576	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			17.00000	15	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,499.00000	2,688	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			12.00000	11	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,694.00000	2,883	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			10.00000	9	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,792.00000	2,982	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			28.00000	24	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,211.00000	2,397	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			24.00000	21	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,306.00000	2,493	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			20.00000	18	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,403.00000	2,590	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Call			17.00000	15	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,499.00000	2,688	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			7.00000	6	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,989.00000	3,179	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			57.00000	49	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,790.00000	1,972	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			26.00000	22	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,258.00000	2,445	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			24.00000	21	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,306.00000	2,493	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			134.00000	114	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,267.00000	1,437	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			117.00000	100	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,350.00000	1,522	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			42.00000	36	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,974.00000	2,159	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			290.00000	246	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			772.00000	919	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			77.00000	66	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,609.00000	1,788	32.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			360.00000	307	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			593.00000	729	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			431.00000	366	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			463.00000	589	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			618.00000	526	27.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			250.00000	349	27.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			564.00000	481	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			296.00000	404	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,009.00000	874	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			92.00000	147	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			929.00000	801	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			112.00000	174	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			778.00000	665	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			161.00000	238	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,178.00000	1,030	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			60.00000	103	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,092.00000	951	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			75.00000	123	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			929.00000	801	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			112.00000	174	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,222.00000	1,071	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			54.00000	93	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,135.00000	990	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			67.00000	113	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,051.00000	912	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	13.65	Put		83.00000	135	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		969.00000	837	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		101.00000	160	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		815.00000	698	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		147.00000	221	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		742.00000	633	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		175.00000	256	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		564.00000	481	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		296.00000	404	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.65740	14.85280		27.32	0.00	0	404.00
£ / R On 12/06/2009 Currency Future	14.85	Call		897.00000	829	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		895.00000	1,022	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		936.00000	865	27.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		833.00000	958	27.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,017.00000	943	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		714.00000	836	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		997.00000	923	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		744.00000	865	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		956.00000	884	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		803.00000	927	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		976.00000	903	27.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		773.00000	896	27.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		825.00000	763	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,022.00000	1,156	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		878.00000	812	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		926.00000	1,055	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		860.00000	795	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		957.00000	1,088	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		842.00000	779	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		989.00000	1,122	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		997.00000	923	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		744.00000	865	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,038.00000	962	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		685.00000	805	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,106.00000	1,023	26.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		603.00000	715	26.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,060.00000	982	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		657.00000	775	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		917.00000	847	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		864.00000	990	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		808.00000	748	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,055.00000	1,190	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		729.00000	675	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,226.00000	1,368	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		791.00000	732	28.63	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 12/06/2009 Currency Future	15.15	Put			1,088.00000	1,225	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			729.00000	675	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,226.00000	1,368	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			825.00000	763	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,022.00000	1,156	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			696.00000	640	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,293.00000	1,433	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			759.00000	703	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,157.00000	1,296	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,218.00000	1,122	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			516.00000	615	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,188.00000	1,094	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			536.00000	637	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,249.00000	1,151	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			496.00000	593	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			897.00000	829	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			895.00000	1,022	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			775.00000	718	28.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,122.00000	1,260	28.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			659.00000	607	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,356.00000	1,499	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			543.00000	500	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,590.00000	1,742	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			471.00000	433	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,768.00000	1,926	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			559.00000	514	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,556.00000	1,707	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			624.00000	574	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,421.00000	1,567	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			607.00000	559	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,454.00000	1,601	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			641.00000	590	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,389.00000	1,533	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			591.00000	544	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,488.00000	1,636	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			641.00000	590	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,389.00000	1,533	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			419.00000	385	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,916.00000	2,078	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			513.00000	472	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,660.00000	1,815	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			485.00000	446	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,732.00000	1,889	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			383.00000	353	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,030.00000	2,195	29.17	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 12/06/2009 Currency Future	16.20	Call			457.00000	421	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,805.00000	1,963	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			406.00000	374	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,954.00000	2,117	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			360.00000	332	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,108.00000	2,275	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			339.00000	312	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,186.00000	2,355	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			329.00000	303	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,226.00000	2,396	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			395.00000	363	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,992.00000	2,156	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			444.00000	409	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,841.00000	2,001	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			319.00000	294	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,266.00000	2,436	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			256.00000	236	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,553.00000	2,729	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			273.00000	251	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,470.00000	2,644	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			204.00000	188	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,851.00000	3,031	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			167.00000	155	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,114.00000	3,297	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			110.00000	103	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,657.00000	3,845	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			71.00000	67	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,219.00000	4,410	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			64.00000	60	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,361.00000	4,553	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			83.00000	77	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,030.00000	4,220	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			114.00000	106	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,611.00000	3,799	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			122.00000	114	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,520.00000	3,706	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			86.00000	80	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,983.00000	4,173	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			240.00000	221	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,637.00000	2,814	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			431.00000	397	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,878.00000	2,040	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			575.00000	529	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,522.00000	1,671	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			878.00000	812	27.96	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	14.90	Put			926.00000	1,055	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			808.00000	748	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,055.00000	1,190	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			744.00000	689	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,191.00000	1,332	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			714.00000	658	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,262.00000	1,400	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			677.00000	623	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,324.00000	1,466	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			917.00000	847	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			864.00000	990	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			744.00000	689	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,191.00000	1,332	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			714.00000	658	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,262.00000	1,400	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			791.00000	732	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,088.00000	1,225	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			659.00000	607	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,356.00000	1,499	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			575.00000	529	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,522.00000	1,671	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			543.00000	500	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,590.00000	1,742	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			624.00000	574	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,421.00000	1,567	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			457.00000	421	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,805.00000	1,963	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			543.00000	500	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,590.00000	1,742	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			485.00000	446	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,732.00000	1,889	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			528.00000	486	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,625.00000	1,778	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			499.00000	459	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,696.00000	1,852	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			406.00000	374	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,954.00000	2,117	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			513.00000	472	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,660.00000	1,815	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			431.00000	397	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,878.00000	2,040	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			360.00000	332	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,108.00000	2,275	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			319.00000	294	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,266.00000	2,436	29.17	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 12/06/2009 Currency Future	16.70	Call			339.00000	312	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,186.00000	2,355	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			300.00000	276	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,347.00000	2,519	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			281.00000	259	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,429.00000	2,602	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			300.00000	276	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,347.00000	2,519	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			264.00000	244	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,511.00000	2,686	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			372.00000	342	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,069.00000	2,235	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			350.00000	322	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,147.00000	2,315	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			309.00000	285	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,306.00000	2,477	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			290.00000	268	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,388.00000	2,560	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			471.00000	433	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,768.00000	1,926	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			419.00000	385	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,916.00000	2,078	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			309.00000	285	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,306.00000	2,477	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			225.00000	208	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,722.00000	2,900	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			211.00000	195	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,808.00000	2,987	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			197.00000	182	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,894.00000	3,075	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			184.00000	171	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,982.00000	3,163	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			106.00000	99	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,704.00000	3,892	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			99.00000	92	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,796.00000	3,985	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			92.00000	86	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,889.00000	4,079	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			80.00000	75	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,077.00000	4,267	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			74.00000	70	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,171.00000	4,362	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			69.00000	65	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,266.00000	4,457	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			161.00000	149	29.17	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 12/06/2009 Currency Future	17.85	Put			3,158.00000	3,342	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			151.00000	140	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,248.00000	3,432	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			141.00000	131	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,338.00000	3,523	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			131.00000	122	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,428.00000	3,615	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			151.00000	140	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,248.00000	3,432	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			131.00000	122	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,428.00000	3,615	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			106.00000	99	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,704.00000	3,892	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			92.00000	86	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,889.00000	4,079	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			103.00000	96	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,750.00000	3,938	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			96.00000	89	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,843.00000	4,032	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			89.00000	83	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,936.00000	4,126	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			77.00000	72	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,124.00000	4,315	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			66.00000	62	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,314.00000	4,505	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			62.00000	58	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,409.00000	4,601	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			80.00000	75	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,077.00000	4,267	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			69.00000	65	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,266.00000	4,457	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			59.00000	56	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,457.00000	4,648	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			55.00000	52	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,552.00000	4,745	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			51.00000	48	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,648.00000	4,841	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			47.00000	45	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,745.00000	4,937	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			77.00000	72	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,124.00000	4,315	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			57.00000	54	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,504.00000	4,696	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			53.00000	50	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,600.00000	4,793	29.17	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 12/06/2009 Currency Future	17.40	Call			218.00000	201	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,765.00000	2,944	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			191.00000	176	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,938.00000	3,119	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			178.00000	165	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,026.00000	3,208	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			156.00000	145	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,203.00000	3,387	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			146.00000	135	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,293.00000	3,478	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			136.00000	126	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,383.00000	3,569	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			127.00000	118	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,474.00000	3,660	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			264.00000	244	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,511.00000	2,686	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			248.00000	229	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,595.00000	2,771	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			232.00000	214	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,679.00000	2,857	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			218.00000	201	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,765.00000	2,944	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			156.00000	145	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,203.00000	3,387	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			350.00000	322	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,147.00000	2,315	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			256.00000	236	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,553.00000	2,729	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			273.00000	251	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,470.00000	2,644	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			225.00000	208	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,722.00000	2,900	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			197.00000	182	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,894.00000	3,075	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			395.00000	363	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,992.00000	2,156	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			559.00000	514	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,556.00000	1,707	29.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,082.00000	1,002	26.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			630.00000	745	26.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,017.00000	943	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			714.00000	836	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,344.00000	1,239	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			441.00000	532	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,280.00000	1,180	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.05	Put			477.00000	572	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,159.00000	1,066	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			556.00000	659	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,476.00000	1,363	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			374.00000	456	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,409.00000	1,300	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			406.00000	493	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,280.00000	1,180	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			477.00000	572	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,511.00000	1,396	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			358.00000	438	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,442.00000	1,332	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			390.00000	474	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,376.00000	1,269	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			423.00000	512	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,312.00000	1,209	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			459.00000	552	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,130.00000	1,044	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			577.00000	687	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,376.00000	1,269	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			423.00000	512	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,082.00000	1,002	26.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			630.00000	745	26.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,218.00000	1,122	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			516.00000	615	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			976.00000	903	27.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			773.00000	896	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.87010		15.06900		27.16	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,228.00000	1,156	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,209.00000	1,336	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,266.00000	1,192	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,147.00000	1,272	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,346.00000	1,268	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,027.00000	1,148	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,326.00000	1,248	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,057.00000	1,178	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,286.00000	1,211	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,117.00000	1,240	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,139.00000	1,073	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,370.00000	1,503	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,191.00000	1,122	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,272.00000	1,402	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,173.00000	1,106	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,304.00000	1,436	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,156.00000	1,089	27.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.25	Put			1,337.00000	1,469	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,286.00000	1,211	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,117.00000	1,240	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,306.00000	1,229	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,087.00000	1,209	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,366.00000	1,288	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			997.00000	1,118	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,404.00000	1,327	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			935.00000	1,057	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,122.00000	1,058	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,403.00000	1,538	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,042.00000	979	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,573.00000	1,709	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,089.00000	1,027	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,470.00000	1,607	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,023.00000	961	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,604.00000	1,740	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,122.00000	1,058	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,403.00000	1,538	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,004.00000	942	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,635.00000	1,772	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,073.00000	1,012	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,504.00000	1,642	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,247.00000	1,174	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,178.00000	1,304	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,500.00000	1,411	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			831.00000	941	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,472.00000	1,385	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			853.00000	965	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,528.00000	1,437	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			809.00000	917	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,209.00000	1,139	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,240.00000	1,369	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			966.00000	907	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,697.00000	1,837	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,385.00000	1,308	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			966.00000	1,088	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,306.00000	1,229	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,087.00000	1,209	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,326.00000	1,248	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,057.00000	1,178	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,105.00000	1,042	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,436.00000	1,572	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,614.00000	1,519	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			745.00000	849	26.26	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	14.30	Call			1,556.00000	1,464	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			787.00000	894	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,445.00000	1,366	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			876.00000	996	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,733.00000	1,632	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			664.00000	762	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,673.00000	1,575	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			704.00000	804	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,556.00000	1,464	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			787.00000	894	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,764.00000	1,661	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			645.00000	741	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,703.00000	1,603	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			684.00000	783	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,643.00000	1,546	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			724.00000	826	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,585.00000	1,491	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			766.00000	871	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,424.00000	1,347	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			905.00000	1,027	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,139.00000	1,073	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,370.00000	1,503	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			929.00000	873	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,760.00000	1,903	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,105.00000	1,042	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,436.00000	1,572	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			966.00000	907	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,697.00000	1,837	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			929.00000	873	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,760.00000	1,903	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			894.00000	839	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,825.00000	1,969	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			860.00000	807	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,891.00000	2,037	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,228.00000	1,156	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,209.00000	1,336	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,058.00000	998	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,539.00000	1,678	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			985.00000	925	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,666.00000	1,805	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,058.00000	998	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,539.00000	1,678	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			947.00000	890	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,728.00000	1,870	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			912.00000	856	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.95	Put		1,793.00000	1,936	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		877.00000	823	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,858.00000	2,003	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,500.00000	1,411	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		831.00000	941	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,209.00000	1,139	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,240.00000	1,369	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,042.00000	979	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,573.00000	1,709	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.92530	13.03040		27.32	0.00	0	5,904.00
€ / R On 16/03/2009 Currency Future	13.05	Call		390.00000	346	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		410.00000	471	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		415.00000	364	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		385.00000	439	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		467.00000	402	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		337.00000	377	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		584.00000	499	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		254.00000	274	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		648.00000	554	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		218.00000	229	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		322.00000	284	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		541.00000	609	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		338.00000	299	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		507.00000	573	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		307.00000	271	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		576.00000	645	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		266.00000	234	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		685.00000	759	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		279.00000	246	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		649.00000	721	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		241.00000	213	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		760.00000	838	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		218.00000	195	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		838.00000	919	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		293.00000	258	30.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		612.00000	683	30.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		253.00000	224	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		722.00000	798	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		390.00000	346	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		410.00000	471	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		307.00000	271	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		576.00000	645	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		198.00000	176	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		917.00000	1,000	32.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.80	Call			188.00000	166	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			958.00000	1,040	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			180.00000	156	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			999.00000	1,081	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			101.00000	82	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,471.00000	1,557	34.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			95.00000	77	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,514.00000	1,602	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			136.00000	110	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,255.00000	1,335	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			171.00000	148	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,041.00000	1,122	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			229.00000	204	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			799.00000	878	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			229.00000	204	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			799.00000	878	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			372.00000	330	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			442.00000	504	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			218.00000	195	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			838.00000	919	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			441.00000	383	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			360.00000	407	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			136.00000	110	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,255.00000	1,335	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			83.00000	70	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,603.00000	1,694	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			53.00000	51	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,922.00000	2,026	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			149.00000	124	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,168.00000	1,249	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			156.00000	131	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,125.00000	1,206	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			940.00000	820	24.60	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			109.00000	94	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			495.00000	425	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			315.00000	350	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			716.00000	613	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			185.00000	188	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,021.00000	897	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			90.00000	72	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,021.00000	897	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			90.00000	72	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,062.00000	943	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			82.00000	68	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			980.00000	858	24.40	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 16/03/2009 Currency Future	12.15	Put			99.00000	83	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			824.00000	712	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			144.00000	136	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			862.00000	746	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			131.00000	121	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			751.00000	645	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			171.00000	170	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,190.00000	1,083	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			60.00000	58	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			900.00000	783	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			120.00000	107	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,104.00000	990	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			74.00000	65	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,563.00000	1,465	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			33.00000	40	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,468.00000	1,369	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			37.00000	43	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,373.00000	1,273	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			42.00000	48	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,278.00000	1,178	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			48.00000	52	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			862.00000	746	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			131.00000	121	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,515.00000	1,417	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			35.00000	41	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,420.00000	1,321	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			40.00000	45	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,325.00000	1,225	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			45.00000	50	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,234.00000	1,130	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			54.00000	55	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,147.00000	1,036	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			66.00000	61	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,062.00000	943	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			82.00000	68	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,278.00000	1,178	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			48.00000	52	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			787.00000	678	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			157.00000	152	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			980.00000	858	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			99.00000	83	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			681.00000	583	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			201.00000	208	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			616.00000	526	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			235.00000	251	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Call			681.00000	583	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			201.00000	208	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			616.00000	526	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			235.00000	251	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			553.00000	473	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			273.00000	298	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,420.00000	1,321	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			40.00000	45	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,234.00000	1,130	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			54.00000	55	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			824.00000	712	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			144.00000	136	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			648.00000	554	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			218.00000	229	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			524.00000	449	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			293.00000	323	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			180.00000	156	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			999.00000	1,081	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			142.00000	117	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,212.00000	1,292	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			524.00000	449	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			293.00000	323	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			208.00000	186	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			877.00000	961	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			115.00000	92	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,384.00000	1,467	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			241.00000	213	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			760.00000	838	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,611.00000	1,513	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			31.00000	38	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			46.00000	47	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,016.00000	2,122	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			36.00000	31	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,606.00000	2,706	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			20.00000	21	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,190.00000	3,296	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			9.00000	9	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,778.00000	3,884	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			495.00000	425	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			315.00000	350	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			73.00000	64	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,693.00000	1,788	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			41.00000	38	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,261.00000	2,363	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			32.00000	27	42.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.85	Put			2,852.00000	2,952	42.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			14.00000	15	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,434.00000	3,540	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			35.00000	29	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,705.00000	2,804	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			14.00000	14	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,483.00000	3,589	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			4.00000	5	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,274.00000	4,379	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,071.00000	5,176	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,708.00000	1,610	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			27.00000	35	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			40.00000	36	38.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,359.00000	2,461	38.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			22.00000	22	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,141.00000	3,247	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			7.00000	8	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,927.00000	4,032	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			2.00000	2	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,722.00000	4,827	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,097.00000	1,996	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			17.00000	21	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			49.00000	49	36.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,969.00000	2,074	36.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			35.00000	28	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,754.00000	2,853	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			13.00000	13	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,532.00000	3,638	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			4.00000	4	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,324.00000	4,429	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,441.00000	2,338	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			11.00000	13	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,659.00000	1,562	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			29.00000	36	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			78.00000	66	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,648.00000	1,741	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			39.00000	35	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,408.00000	2,509	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			7.00000	7	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,976.00000	4,082	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,885.00000	2,779	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			5.00000	4	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,132.00000	3,027	36.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			1.00000	1	36.50	0.00	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	10.70	Call			2,342.00000	2,240	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			12.00000	15	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			69.00000	61	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,738.00000	1,835	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			37.00000	33	39.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,507.00000	2,607	39.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			18.00000	18	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,287.00000	3,393	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,231.00000	3,126	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,441.00000	2,338	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			11.00000	13	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			78.00000	66	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,648.00000	1,741	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,182.00000	3,077	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	1	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,392.00000	2,289	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			11.00000	14	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			38.00000	34	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,458.00000	2,558	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			19.00000	20	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,239.00000	3,344	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,331.00000	3,226	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	1	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,540.00000	2,436	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			9.00000	11	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,756.00000	1,659	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			26.00000	33	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			89.00000	73	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,558.00000	1,648	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			40.00000	37	38.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,310.00000	2,412	38.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			23.00000	24	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,093.00000	3,199	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,934.00000	2,828	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			4.00000	3	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,146.00000	2,045	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			16.00000	19	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			142.00000	117	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,212.00000	1,292	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,837.00000	2,730	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			6.00000	4	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,048.00000	1,947	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			18.00000	22	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			130.00000	104	33.71	0.00	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	14.20	Put			1,299.00000	1,379	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			34.00000	28	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,804.00000	2,902	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			12.00000	12	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,581.00000	3,687	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,738.00000	2,631	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			7.00000	6	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,951.00000	1,851	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			20.00000	25	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			115.00000	92	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,384.00000	1,467	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			44.00000	43	37.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,114.00000	2,218	37.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			30.00000	26	42.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,900.00000	3,001	42.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			10.00000	11	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,680.00000	3,786	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,033.00000	2,927	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			3.00000	2	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,244.00000	2,142	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			14.00000	17	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			787.00000	678	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			157.00000	152	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			60.00000	56	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,830.00000	1,930	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			15.00000	16	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,385.00000	3,491	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,688.00000	2,582	37.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			8.00000	7	37.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,902.00000	1,802	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			21.00000	27	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			108.00000	87	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,427.00000	1,512	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			43.00000	42	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,163.00000	2,266	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			28.00000	26	42.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,948.00000	3,050	42.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			10.00000	10	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,729.00000	3,835	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,589.00000	2,485	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			9.00000	10	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,805.00000	1,706	33.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			24.00000	31	33.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			25.00000	24	43.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,044.00000	3,149	43.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.85	Call			8.00000	9	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,828.00000	3,934	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,639.00000	2,534	37.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			8.00000	8	37.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,853.00000	1,754	33.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			23.00000	29	33.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			42.00000	40	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,212.00000	2,315	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			26.00000	25	43.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,996.00000	3,100	43.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,934.00000	2,828	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			4.00000	3	37.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,984.00000	2,878	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			3.00000	3	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,195.00000	2,093	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			15.00000	18	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			56.00000	53	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,876.00000	1,978	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			36.00000	30	40.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,655.00000	2,755	40.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,787.00000	2,680	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			7.00000	5	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,999.00000	1,899	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			19.00000	24	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			122.00000	98	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,341.00000	1,423	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			45.00000	45	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,065.00000	2,170	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			32.00000	27	42.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,852.00000	2,952	42.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			11.00000	12	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,631.00000	3,736	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			6.00000	6	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,075.00000	4,181	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,146.00000	2,045	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			16.00000	19	35.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			8.00000	9	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,828.00000	3,934	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			3.00000	3	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,622.00000	4,728	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			3.00000	3	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,572.00000	4,678	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,392.00000	2,289	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			11.00000	14	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,611.00000	1,513	31.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.45	Put			31.00000	38	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			38.00000	34	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,458.00000	2,558	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			6.00000	7	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,026.00000	4,131	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,490.00000	2,387	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			10.00000	12	37.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,708.00000	1,610	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			27.00000	35	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			40.00000	36	38.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,359.00000	2,461	38.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			22.00000	22	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,141.00000	3,247	43.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,531.00000	3,426	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,738.00000	2,631	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			7.00000	6	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,190.00000	1,083	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			60.00000	58	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			30.00000	26	42.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,900.00000	3,001	42.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,630.00000	3,526	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	35.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.12980		13.23500		27.04	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.25	Call			792.00000	756	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			807.00000	876	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			811.00000	774	27.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			776.00000	844	27.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			851.00000	812	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			716.00000	782	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			932.00000	890	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			597.00000	660	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			977.00000	932	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			542.00000	602	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			954.00000	911	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			569.00000	631	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			831.00000	793	27.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			746.00000	813	27.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			682.00000	674	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			947.00000	1,044	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			703.00000	689	28.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			918.00000	1,009	28.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			621.00000	616	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,036.00000	1,136	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			602.00000	597	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Put			1,067.00000	1,167	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			621.00000	616	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,036.00000	1,136	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			565.00000	562	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,130.00000	1,232	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			529.00000	528	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,194.00000	1,298	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			641.00000	634	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,006.00000	1,105	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			602.00000	597	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,067.00000	1,167	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			769.00000	739	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			834.00000	909	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			911.00000	871	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			626.00000	691	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			661.00000	654	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			976.00000	1,074	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			512.00000	511	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,227.00000	1,331	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			496.00000	495	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,261.00000	1,366	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			464.00000	465	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,329.00000	1,435	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			316.00000	322	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,731.00000	1,842	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			305.00000	311	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,770.00000	1,881	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			391.00000	395	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,506.00000	1,615	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			448.00000	450	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,363.00000	1,470	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			547.00000	544	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,162.00000	1,265	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			641.00000	634	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,006.00000	1,105	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			661.00000	654	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			976.00000	1,074	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			769.00000	739	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			834.00000	909	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			747.00000	722	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			862.00000	942	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			724.00000	705	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			889.00000	975	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			565.00000	562	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,130.00000	1,232	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.40	Call			724.00000	705	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			889.00000	975	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			831.00000	793	27.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			746.00000	813	27.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			464.00000	465	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,329.00000	1,435	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			352.00000	357	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,617.00000	1,727	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			264.00000	271	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,929.00000	2,041	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			210.00000	218	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,175.00000	2,288	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			405.00000	408	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,470.00000	1,578	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			433.00000	436	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,398.00000	1,506	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			932.00000	890	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			597.00000	660	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,000.00000	954	25.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			515.00000	574	25.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,257.00000	1,219	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			322.00000	389	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,223.00000	1,187	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			338.00000	407	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,291.00000	1,252	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			306.00000	372	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,223.00000	1,187	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			338.00000	407	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,103.00000	1,064	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			418.00000	484	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,131.00000	1,094	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			396.00000	464	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,050.00000	1,005	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			465.00000	525	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,434.00000	1,388	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			249.00000	308	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,160.00000	1,124	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			375.00000	444	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,326.00000	1,285	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			291.00000	355	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,397.00000	1,353	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			262.00000	323	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,361.00000	1,319	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			276.00000	339	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,702.00000	1,644	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 12/06/2009 Currency Future	11.70	Put			167.00000	215	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,623.00000	1,569	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			188.00000	239	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,546.00000	1,495	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			211.00000	265	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,471.00000	1,423	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			236.00000	293	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,190.00000	1,155	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			355.00000	426	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,662.00000	1,606	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			177.00000	226	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,584.00000	1,531	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			199.00000	252	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,508.00000	1,459	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			223.00000	279	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,103.00000	1,064	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			418.00000	484	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,397.00000	1,353	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			262.00000	323	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,076.00000	1,034	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			441.00000	504	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,024.00000	977	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			489.00000	547	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,434.00000	1,388	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			249.00000	308	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,361.00000	1,319	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			276.00000	339	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,742.00000	1,683	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			157.00000	203	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,584.00000	1,531	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			199.00000	252	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,050.00000	1,005	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			465.00000	525	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			870.00000	832	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			685.00000	752	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			954.00000	911	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			569.00000	631	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,076.00000	1,034	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			441.00000	504	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,257.00000	1,219	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			322.00000	389	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,190.00000	1,155	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			355.00000	426	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			977.00000	932	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			542.00000	602	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.00	Call			890.00000	852	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			655.00000	722	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			870.00000	832	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			685.00000	752	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			583.00000	579	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,098.00000	1,199	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			529.00000	528	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,194.00000	1,298	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			419.00000	422	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,434.00000	1,542	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			365.00000	369	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,580.00000	1,689	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			340.00000	345	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,655.00000	1,765	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			294.00000	301	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,809.00000	1,921	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			273.00000	280	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,888.00000	2,001	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			254.00000	261	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,969.00000	2,081	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			236.00000	243	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,051.00000	2,163	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			378.00000	382	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,543.00000	1,652	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			328.00000	333	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,693.00000	1,804	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			405.00000	408	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,470.00000	1,578	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			378.00000	382	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,543.00000	1,652	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			328.00000	333	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,693.00000	1,804	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			284.00000	290	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,849.00000	1,961	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			245.00000	252	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,010.00000	2,122	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			227.00000	235	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,092.00000	2,205	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			195.00000	203	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,260.00000	2,373	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			180.00000	188	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,345.00000	2,458	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			166.00000	175	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,431.00000	2,545	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			154.00000	162	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Put			2,519.00000	2,632	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			284.00000	290	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,849.00000	1,961	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			264.00000	271	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,929.00000	2,041	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			195.00000	203	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,260.00000	2,373	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			479.00000	480	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,294.00000	1,400	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			851.00000	812	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			716.00000	782	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			479.00000	480	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,294.00000	1,400	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			448.00000	450	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,363.00000	1,470	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			433.00000	436	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,398.00000	1,506	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.31860		13.42160		26.96	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,093.00000	1,057	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,071.00000	1,138	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,093.00000	1,057	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,071.00000	1,138	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,131.00000	1,093	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,010.00000	1,075	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,228.00000	1,190	26.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			857.00000	922	26.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,248.00000	1,209	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			827.00000	891	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,075.00000	1,039	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,103.00000	1,171	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			970.00000	956	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,248.00000	1,338	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			949.00000	936	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,277.00000	1,368	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			991.00000	972	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,219.00000	1,304	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			889.00000	878	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,367.00000	1,459	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			889.00000	878	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,367.00000	1,459	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			869.00000	859	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,398.00000	1,491	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			908.00000	897	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,337.00000	1,428	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			850.00000	841	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	14.00	Put			1,429.00000	1,522	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			813.00000	805	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,491.00000	1,586	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			929.00000	917	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,307.00000	1,398	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,057.00000	1,022	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,135.00000	1,203	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,209.00000	1,172	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			887.00000	953	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			777.00000	770	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,555.00000	1,651	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			574.00000	573	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,002.00000	2,104	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			929.00000	917	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,307.00000	1,398	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			813.00000	805	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,491.00000	1,586	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			742.00000	736	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,621.00000	1,718	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			709.00000	704	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,687.00000	1,786	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			677.00000	673	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,755.00000	1,854	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			646.00000	643	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,824.00000	1,924	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,013.00000	988	27.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,191.00000	1,270	27.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			742.00000	736	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,621.00000	1,718	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			709.00000	704	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,687.00000	1,786	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,171.00000	1,132	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			949.00000	1,013	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,131.00000	1,093	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,010.00000	1,075	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,378.00000	1,356	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			656.00000	737	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,332.00000	1,301	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			710.00000	782	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,289.00000	1,247	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			767.00000	829	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,013.00000	988	27.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,191.00000	1,270	27.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,034.00000	1,005	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,163.00000	1,236	27.52	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 14/09/2009 Currency Future	14.05	Call			831.00000	823	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,460.00000	1,554	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			795.00000	787	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,523.00000	1,619	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			760.00000	753	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,588.00000	1,684	27.87	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.13500		243.08900		0.00	9,725,400.00	4	4.00
ALBI On 07/05/2009 Index Future			294.19700		293.75500		0.00	38,245,610.00	13	503.00
ALBI On 06/08/2009 Index Future			301.87600		301.42400		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			305.35900		304.60800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.27700		126.39000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.57200		129.50200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			132.31300		132.23900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.22800		296.31650		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			303.96000		303.61400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			310.39000		310.03100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			338.80900		338.75200		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			347.31000		347.25000		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			355.81200		350.78900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.00900		8.93000		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.77800		8.76300		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.10300		8.10500		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.56600		8.54100		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.79600		8.79600		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.64700		8.64500		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.58900		8.58600		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			9.97900		9.96700		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 07/05/2009 jFra			7.81300		7.65800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.92200		6.82900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.14200		7.06400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.63300		7.53200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.69600		7.59800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.21200		8.17100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.26700		8.24100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.41600		8.41500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.43200		8.43500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09100		11.09200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64900		10.64000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.21600		10.17600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.46900		10.43000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.91900		9.86300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			283.42600		282.96900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.82400		289.93700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			296.97500		296.06500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.13300		6.11500		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,002.00000	3,978	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.63300		5.61300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,281.00000	4,260	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,529.00000	4,507	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.05400		5.02900		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,284.00000	1,265	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			87.00000	88	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.84000		7.83900		12.40	29,892,163.90	230	10,665.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,666.00000	1,613	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,128.00000	5,081	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			610.00000	576	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,657.00000	8,629	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,369.00000	7,324	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			885.00000	846	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.79600		7.79600		12.60	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/08/2009 Bond Future	9.25	Call			9,602.00000	9,570	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,809.00000	1,777	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.81700		7.81700		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,692.00000	4,661	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,410.00000	6,379	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.85300		7.85300		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,257.00000	6,230	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,789.00000	6,762	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.34600		8.35600		26.15	0.00	0	8,828.00
R186 On 07/05/2009 Bond Future	6.50	Call			695.00000	657	25.73	63,729,000.00	97	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			22,699.00000	22,556	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,570.00000	4,503	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			8,381.00000	8,210	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,938.00000	9,907	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			3,478.00000	3,342	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.31300		8.32300		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,217.00000	13,207	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			6,461.00000	6,346	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.32100		8.33200		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,318.00000	15,326	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,705.00000	8,599	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,044.00000	8,028	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,116.00000	16,986	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.34100		8.35200		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,941.00000	12,946	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,991.00000	13,883	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.29500		9.23500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,255.00000	1,227	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			729.00000	719	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.75700		7.73500		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,158.00000	7,045	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			455.00000	443	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.65500		7.63200		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,126.00000	8,022	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,205.00000	1,203	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.63200		7.60800		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			4,161.00000	4,084	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,626.00000	4,652	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.63200		7.60700		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,757.00000	4,684	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,198.00000	5,228	11.92	0.00	0	0.00

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			8.30400	8.35500		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,579.00000	5,732	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,865.00000	1,716	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.24900	8.30300		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,185.00000	8,360	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,881.00000	2,743	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.26000	8.31600		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		4,233.00000	4,331	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,997.00000	8,777	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.29100	8.35000		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		7,058.00000	7,197	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,891.00000	7,703	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.35300	8.39300		19.31	0.00	0	28.00
R204 On 07/05/2009 Bond Future	8.75	Call		4,987.00000	5,079	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		2,736.00000	2,572	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		2,040.00000	2,066	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		6,271.00000	6,041	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		5,921.00000	6,033	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		2,134.00000	1,990	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.30800	8.35100		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,746.00000	8,887	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		3,277.00000	3,146	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.31900	8.36300		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,602.00000	4,676	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,145.00000	9,946	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.34600	8.39200		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,378.00000	7,490	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,553.00000	8,385	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.71300	7.70100		10.87	25,396,152.50	250	1,787.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,370.00000	5,306	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		519.00000	502	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.59500	7.58300		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		2,104.00000	2,061	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,286.00000	4,287	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,905.00000	6,851	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		973.00000	962	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.56200	7.54900		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		3,530.00000	3,486	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,703.00000	3,705	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.55300	7.54000		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		4,047.00000	4,008	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
R206 On 04/02/2010 Bond Future	7.50	Put			4,181.00000	4,185	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.40000		8.42000		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,054.00000	6,076	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,340.00000	2,230	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.36200		8.38300		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,008.00000	9,052	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,583.00000	3,491	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.37200		8.39400		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,775.00000	4,793	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,746.00000	10,623	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.39800		8.42000		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,809.00000	7,847	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,889.00000	8,788	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.43200		8.46100		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,084.00000	5,130	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,156.00000	3,005	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.42200		8.45600		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,005.00000	9,107	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,893.00000	3,767	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.47000		8.50900		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,313.00000	5,384	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,508.00000	10,321	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.56900		8.60900		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,602.00000	8,704	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,308.00000	9,152	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.12200		8.17200		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,304.00000	9,558	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,402.00000	2,204	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.09100		8.14300		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,904.00000	11,145	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,724.00000	5,494	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.09200		8.14500		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,700.00000	6,852	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,450.00000	15,123	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,856.00000	5,991	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,323.00000	16,978	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.10300		8.15700		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,372.00000	9,563	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			15,625.00000	15,330	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			19,837.00000	20,162	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,747.00000	5,586	39.21	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 07/05/2009 Index Future				292.44500	292.51800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				300.07700	299.72100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				306.42500	306.05600		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.55430		6.67120		26.45	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			200.00000	157	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			179.00000	253	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			221.00000	174	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			150.00000	220	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			274.00000	215	25.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			103.00000	161	25.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			247.00000	194	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			126.00000	189	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			221.00000	174	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			150.00000	220	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			180.00000	142	28.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			209.00000	288	28.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			163.00000	129	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			242.00000	324	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			200.00000	157	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			179.00000	253	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			180.00000	142	28.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			209.00000	288	28.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			134.00000	106	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			313.00000	401	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			148.00000	116	29.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			277.00000	362	29.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			107.00000	87	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			385.00000	483	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			122.00000	96	30.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			351.00000	442	30.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			107.00000	87	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			385.00000	483	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			148.00000	116	29.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			277.00000	362	29.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			93.00000	76	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			422.00000	522	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			80.00000	66	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			459.00000	562	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			122.00000	96	30.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			351.00000	442	30.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			10.00000	9	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			989.00000	1,105	31.38	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	7.80	Call			6.00000	5	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,134.00000	1,251	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			18.00000	16	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			847.00000	962	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			37.00000	31	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			666.00000	777	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			60.00000	49	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			538.00000	645	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			69.00000	57	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			498.00000	603	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			305.00000	239	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			83.00000	134	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			373.00000	295	24.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			52.00000	91	24.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			455.00000	363	23.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			33.00000	59	23.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			247.00000	194	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			126.00000	189	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			411.00000	328	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			40.00000	74	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			337.00000	266	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			66.00000	111	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			305.00000	239	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			83.00000	134	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			80.00000	66	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			459.00000	562	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			499.00000	400	23.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			28.00000	46	23.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			337.00000	266	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			66.00000	111	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			60.00000	49	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			538.00000	645	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			51.00000	43	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			580.00000	688	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			37.00000	31	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			666.00000	777	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			26.00000	22	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			755.00000	868	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			43.00000	36	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			622.00000	732	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			31.00000	26	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			710.00000	822	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			595.00000	481	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			24.00000	27	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			499.00000	400	23.58	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	6.20	Put			28.00000	46	23.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			780.00000	663	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			8.00000	8	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			686.00000	570	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			15.00000	16	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			732.00000	616	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			11.00000	12	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			640.00000	525	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			19.00000	21	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			547.00000	439	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			26.00000	35	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			547.00000	439	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			26.00000	35	23.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			51.00000	43	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			580.00000	688	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			26.00000	22	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			755.00000	868	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			22.00000	19	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			801.00000	915	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			15.00000	13	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			894.00000	1,009	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			13.00000	11	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			941.00000	1,057	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			9.00000	8	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,037.00000	1,153	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	4	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,233.00000	1,349	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	4	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,233.00000	1,349	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			2.00000	2	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,331.00000	1,448	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			2.00000	2	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,430.00000	1,547	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			1.00000	1	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,530.00000	1,647	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			7.00000	6	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,086.00000	1,202	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			5.00000	4	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,183.00000	1,300	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			3.00000	3	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,282.00000	1,399	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			2.00000	2	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,381.00000	1,498	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			69.00000	57	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			498.00000	603	31.38	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			6.63200	6.74870		25.69	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		381.00000	340	26.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		383.00000	458	26.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		420.00000	374	25.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		321.00000	392	25.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		441.00000	393	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		292.00000	361	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		420.00000	374	25.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		321.00000	392	25.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		401.00000	357	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		352.00000	425	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		363.00000	324	26.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		415.00000	492	26.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		346.00000	309	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		447.00000	527	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		315.00000	281	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		516.00000	599	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		315.00000	281	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		516.00000	599	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		330.00000	295	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		481.00000	563	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		346.00000	309	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		447.00000	527	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		283.00000	257	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		584.00000	675	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		301.00000	269	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		552.00000	637	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		330.00000	295	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		481.00000	563	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		363.00000	324	26.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		415.00000	492	26.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		401.00000	357	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		352.00000	425	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		265.00000	242	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		616.00000	710	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		249.00000	227	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		650.00000	745	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		283.00000	257	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		584.00000	675	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		249.00000	227	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		650.00000	745	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		99.00000	92	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,150.00000	1,260	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		85.00000	80	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,236.00000	1,348	28.29	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	7.60	Call			134.00000	123	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			985.00000	1,091	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			178.00000	163	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			829.00000	931	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			218.00000	199	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			719.00000	817	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			233.00000	213	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			684.00000	781	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			463.00000	412	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			264.00000	330	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			512.00000	454	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			213.00000	272	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			539.00000	478	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			190.00000	246	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			539.00000	478	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			190.00000	246	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			486.00000	433	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			237.00000	301	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			599.00000	531	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			151.00000	199	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			233.00000	213	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			684.00000	781	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			204.00000	186	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			755.00000	854	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			178.00000	163	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			829.00000	931	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			154.00000	142	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			906.00000	1,010	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			190.00000	174	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			792.00000	892	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			166.00000	152	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			867.00000	970	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			667.00000	592	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			118.00000	160	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			821.00000	736	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			73.00000	104	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			742.00000	662	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			93.00000	130	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			667.00000	592	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			118.00000	160	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			599.00000	531	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			151.00000	199	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			781.00000	699	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			82.00000	117	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			704.00000	627	23.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Put		105.00000	145	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		632.00000	559	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		134.00000	177	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		568.00000	503	23.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		170.00000	221	23.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		704.00000	627	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		105.00000	145	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		144.00000	132	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		945.00000	1,050	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		124.00000	115	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,025.00000	1,133	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		204.00000	186	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		755.00000	854	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		115.00000	107	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,067.00000	1,175	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		115.00000	107	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,067.00000	1,175	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		99.00000	92	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,150.00000	1,260	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		85.00000	80	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,236.00000	1,348	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		73.00000	68	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,324.00000	1,436	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		62.00000	59	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,413.00000	1,527	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		53.00000	50	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,504.00000	1,618	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		45.00000	43	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,596.00000	1,711	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		53.00000	50	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,504.00000	1,618	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		144.00000	132	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		945.00000	1,050	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		512.00000	454	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		213.00000	272	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		463.00000	412	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		264.00000	330	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.69920	6.81930		25.57	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		527.00000	482	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		508.00000	583	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		564.00000	517	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		445.00000	518	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		584.00000	536	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		414.00000	487	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		564.00000	517	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
ZAAD On 14/09/2009 Currency Future	6.70	Put			445.00000	518	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			545.00000	499	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			476.00000	550	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			509.00000	466	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			540.00000	616	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			492.00000	450	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			573.00000	651	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			475.00000	435	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			606.00000	686	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			444.00000	407	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			675.00000	758	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			459.00000	421	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			640.00000	722	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			475.00000	435	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			606.00000	686	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			444.00000	407	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			675.00000	758	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			411.00000	377	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			742.00000	828	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			430.00000	394	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			711.00000	795	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			430.00000	394	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			711.00000	795	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			647.00000	593	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			328.00000	394	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			604.00000	556	25.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			385.00000	457	25.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			393.00000	360	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			774.00000	861	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			359.00000	329	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			840.00000	930	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			671.00000	614	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			301.00000	364	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			625.00000	574	24.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			356.00000	425	24.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			584.00000	536	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			414.00000	487	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			411.00000	377	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			742.00000	828	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			376.00000	344	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			806.00000	895	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			722.00000	659	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			253.00000	310	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			671.00000	614	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			301.00000	364	24.10	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	6.80	Call		527.00000	482	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		508.00000	583	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		359.00000	329	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		840.00000	930	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		327.00000	300	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		908.00000	1,000	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		492.00000	450	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		573.00000	651	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		393.00000	360	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		774.00000	861	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		327.00000	300	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		908.00000	1,000	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		298.00000	273	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		978.00000	1,073	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		343.00000	314	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		873.00000	965	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		312.00000	286	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		943.00000	1,037	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		284.00000	260	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,014.00000	1,111	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		750.00000	684	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		231.00000	284	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		696.00000	635	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		276.00000	336	23.78	0.00	0	0.00

Total for Derivatives:							391,240,294.90	22,665	419,724.00
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Grand Total:							391,240,294.90	22,665	419,724.00
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