

Daily MTM Report

Daily summary for 30/12/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.29500		7.37500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.20000		7.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.15000		7.21500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.44300		11.44600			0.00	0	0.00
R201 On 21/12/2014 Bond			7.24500		7.32500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.30000		7.36500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.30000		7.36500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.27000		7.35000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.34000		7.38500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.36400		7.39600			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				6.76000	6.83000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.60020		9.64640		27.11	16,934,752.80	1,764	157,105.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			467.00000	455	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			471.00000	504	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			398.00000	388	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			602.00000	637	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			355.00000	345	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			708.00000	745	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			341.00000	333	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			745.00000	782	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			317.00000	304	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			821.00000	854	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			243.00000	233	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			997.00000	1,033	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			271.00000	260	29.78	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			924.00000	959	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			257.00000	246	29.78	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			960.00000	996	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			230.00000	220	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,034.00000	1,070	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			243.00000	233	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			997.00000	1,033	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			194.00000	186	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,148.00000	1,186	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			206.00000	197	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,109.00000	1,147	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			173.00000	166	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,227.00000	1,266	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			218.00000	208	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,071.00000	1,108	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			286.00000	274	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			889.00000	924	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			341.00000	333	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			745.00000	782	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			145.00000	139	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,349.00000	1,389	29.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.95	Call			129.00000	123	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,432.00000	1,473	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			184.00000	176	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,187.00000	1,226	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			163.00000	156	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,267.00000	1,306	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			194.00000	186	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,148.00000	1,186	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			301.00000	289	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			855.00000	888	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			301.00000	289	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			855.00000	888	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			271.00000	260	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			924.00000	959	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			107.00000	102	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,561.00000	1,602	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			73.00000	70	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,826.00000	1,869	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			68.00000	65	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,872.00000	1,915	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			56.00000	53	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			2,009.00000	2,053	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			121.00000	116	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,475.00000	1,516	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,761.00000	1,718	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			15.00000	18	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			431.00000	419	27.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			535.00000	569	27.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			623.00000	603	25.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			277.00000	303	25.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			527.00000	513	26.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			381.00000	413	26.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			449.00000	437	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			502.00000	536	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			572.00000	556	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			326.00000	355	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			487.00000	474	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			440.00000	473	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			682.00000	657	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			236.00000	256	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,006.00000	973	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			110.00000	122	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			967.00000	934	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			121.00000	134	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,128.00000	1,092	24.97	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 16/03/2009 Currency Future	8.60	Put			82.00000	92	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,128.00000	1,092	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			82.00000	92	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,170.00000	1,133	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			74.00000	83	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,300.00000	1,261	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			53.00000	61	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,256.00000	1,218	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			59.00000	68	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,213.00000	1,175	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			66.00000	75	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,389.00000	1,349	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	49	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,170.00000	1,133	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			74.00000	83	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,619.00000	1,577	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	26	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,526.00000	1,484	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			29.00000	34	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,434.00000	1,393	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			37.00000	43	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,344.00000	1,305	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			47.00000	54	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,087.00000	1,052	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			90.00000	101	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			929.00000	897	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			132.00000	146	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,344.00000	1,305	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			47.00000	54	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,256.00000	1,218	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			59.00000	68	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			929.00000	897	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			132.00000	146	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			854.00000	824	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			158.00000	174	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,666.00000	1,623	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			20.00000	23	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,572.00000	1,530	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			26.00000	30	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,480.00000	1,439	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	38	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,046.00000	1,012	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			100.00000	112	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,572.00000	1,530	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			26.00000	30	24.97	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 16/03/2009 Currency Future	8.20	Call			1,480.00000	1,439	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	38	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,046.00000	1,012	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			100.00000	112	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			967.00000	934	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			121.00000	134	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			891.00000	860	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			145.00000	160	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,619.00000	1,577	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	26	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,526.00000	1,484	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			29.00000	34	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,087.00000	1,052	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			90.00000	101	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,389.00000	1,349	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	49	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			818.00000	789	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			172.00000	188	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			748.00000	721	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			202.00000	221	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			682.00000	657	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			236.00000	256	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			748.00000	721	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			202.00000	221	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			572.00000	556	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			326.00000	355	25.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			487.00000	474	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			440.00000	473	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			449.00000	437	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			502.00000	536	27.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			891.00000	860	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			145.00000	160	24.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			623.00000	603	25.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			277.00000	303	25.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			414.00000	403	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			568.00000	603	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			383.00000	373	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			636.00000	673	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			414.00000	403	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			568.00000	603	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			383.00000	373	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			636.00000	673	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			329.00000	320	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			783.00000	820	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			597.00000	579	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.35	Put			301.00000	329	25.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			549.00000	534	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			353.00000	384	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			507.00000	493	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			410.00000	443	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			368.00000	359	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			672.00000	709	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			317.00000	304	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			821.00000	854	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			206.00000	197	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,109.00000	1,147	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			184.00000	176	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,187.00000	1,226	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			114.00000	109	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,517.00000	1,559	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			100.00000	96	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,604.00000	1,646	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			154.00000	147	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,308.00000	1,347	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			137.00000	131	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,390.00000	1,431	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			154.00000	147	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,308.00000	1,347	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			94.00000	90	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,648.00000	1,690	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			83.00000	79	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,737.00000	1,779	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			83.00000	79	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,737.00000	1,779	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			64.00000	61	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,917.00000	1,961	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			49.00000	47	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,102.00000	2,146	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			42.00000	41	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,196.00000	2,240	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			37.00000	35	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,290.00000	2,335	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			32.00000	31	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,386.00000	2,430	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			114.00000	109	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,517.00000	1,559	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			100.00000	96	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,604.00000	1,646	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			88.00000	85	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,692.00000	1,734	29.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call			78.00000	74	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,781.00000	1,824	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			60.00000	57	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,963.00000	2,007	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			52.00000	50	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			2,056.00000	2,100	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			45.00000	43	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,149.00000	2,193	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			40.00000	38	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,243.00000	2,288	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			42.00000	41	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,196.00000	2,240	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			329.00000	320	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			783.00000	820	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			137.00000	131	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,390.00000	1,431	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			107.00000	102	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,561.00000	1,602	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			257.00000	246	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			960.00000	996	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			145.00000	139	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,349.00000	1,389	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			368.00000	359	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			672.00000	709	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			507.00000	493	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			410.00000	443	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			0.00000	630	25.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			0.00000	279	25.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			0.00000	534	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			0.00000	384	26.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.78420		9.82790		26.67	107,626.20	11	4,558.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			685.00000	671	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			707.00000	737	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			616.00000	604	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			838.00000	870	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			616.00000	604	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			838.00000	870	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			585.00000	573	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			907.00000	939	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			570.00000	559	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			942.00000	975	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			515.00000	505	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,037.00000	1,070	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			432.00000	424	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,204.00000	1,239	28.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.60	Call			432.00000	424	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,204.00000	1,239	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			463.00000	455	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,135.00000	1,171	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			416.00000	409	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,239.00000	1,275	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			447.00000	439	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,169.00000	1,205	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			373.00000	367	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,346.00000	1,383	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			402.00000	394	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,274.00000	1,310	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			347.00000	341	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,419.00000	1,457	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			480.00000	471	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,102.00000	1,137	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			533.00000	522	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,005.00000	1,038	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			551.00000	540	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			973.00000	1,006	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			310.00000	305	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,532.00000	1,571	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			287.00000	282	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,609.00000	1,648	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			360.00000	354	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,382.00000	1,419	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			373.00000	367	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,346.00000	1,383	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			447.00000	439	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,169.00000	1,205	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			334.00000	328	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,456.00000	1,494	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			497.00000	488	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,069.00000	1,103	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			497.00000	488	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,069.00000	1,103	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			246.00000	242	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,768.00000	1,808	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			194.00000	191	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,016.00000	2,057	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			186.00000	183	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,058.00000	2,099	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			164.00000	162	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,187.00000	2,228	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			276.00000	272	28.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,648.00000	1,688	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			360.00000	354	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,382.00000	1,419	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			649.00000	636	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			771.00000	802	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			823.00000	807	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			495.00000	523	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			743.00000	728	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			615.00000	644	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			667.00000	653	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			739.00000	769	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			781.00000	767	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			553.00000	583	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			704.00000	690	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			676.00000	705	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			870.00000	851	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			442.00000	467	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,153.00000	1,129	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			275.00000	295	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,153.00000	1,129	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			275.00000	295	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,259.00000	1,233	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			231.00000	249	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,295.00000	1,269	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			217.00000	234	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,332.00000	1,305	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			204.00000	221	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,408.00000	1,379	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			180.00000	195	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,370.00000	1,342	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			192.00000	208	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,525.00000	1,495	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			147.00000	160	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,370.00000	1,342	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			192.00000	208	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,223.00000	1,198	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			245.00000	264	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,688.00000	1,656	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			110.00000	121	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,606.00000	1,574	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			128.00000	140	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,446.00000	1,417	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			168.00000	183	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,086.00000	1,063	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			308.00000	329	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,021.00000	1,000	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			343.00000	365	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,647.00000	1,615	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			119.00000	130	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,565.00000	1,534	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			137.00000	150	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,485.00000	1,456	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			157.00000	171	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,188.00000	1,163	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			260.00000	279	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,119.00000	1,096	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			291.00000	312	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,053.00000	1,031	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			325.00000	347	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,859.00000	1,824	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			81.00000	90	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,773.00000	1,739	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			95.00000	105	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,446.00000	1,417	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			168.00000	183	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,525.00000	1,495	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			147.00000	160	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,730.00000	1,697	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			102.00000	113	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,565.00000	1,534	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			137.00000	150	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,188.00000	1,163	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			260.00000	279	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,408.00000	1,379	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			180.00000	195	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,332.00000	1,305	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			204.00000	221	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,259.00000	1,233	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			231.00000	249	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,053.00000	1,031	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			325.00000	347	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			990.00000	969	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			362.00000	385	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			928.00000	909	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			400.00000	425	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			990.00000	969	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			362.00000	385	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			743.00000	728	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			615.00000	644	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			781.00000	767	25.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.60	Put			553.00000	583	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			632.00000	620	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			804.00000	836	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			600.00000	588	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			872.00000	904	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			928.00000	909	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			400.00000	425	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			704.00000	690	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			676.00000	705	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			600.00000	588	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			872.00000	904	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			870.00000	851	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			442.00000	467	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			667.00000	653	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			739.00000	769	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			802.00000	787	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			524.00000	553	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			762.00000	747	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			584.00000	613	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			723.00000	709	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			645.00000	674	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			585.00000	573	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			907.00000	939	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			387.00000	380	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,309.00000	1,346	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			287.00000	282	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,609.00000	1,648	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			266.00000	262	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,688.00000	1,727	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			533.00000	522	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,005.00000	1,038	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			322.00000	316	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,494.00000	1,532	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			298.00000	293	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,570.00000	1,609	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			347.00000	341	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,419.00000	1,457	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			298.00000	293	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,570.00000	1,609	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			256.00000	252	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,728.00000	1,768	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			236.00000	233	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,809.00000	1,849	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			218.00000	215	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,891.00000	1,931	28.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.60	Call			202.00000	199	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,974.00000	2,015	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			227.00000	224	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,849.00000	1,890	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			210.00000	207	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,932.00000	1,973	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			179.00000	176	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,101.00000	2,142	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			151.00000	150	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,273.00000	2,315	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			139.00000	138	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,361.00000	2,403	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			128.00000	127	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,450.00000	2,492	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			117.00000	116	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,540.00000	2,582	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			171.00000	169	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,143.00000	2,185	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			158.00000	156	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,230.00000	2,272	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			145.00000	144	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,317.00000	2,359	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			133.00000	132	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,406.00000	2,448	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			210.00000	207	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,932.00000	1,973	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			139.00000	138	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,361.00000	2,403	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			515.00000	505	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,037.00000	1,070	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			416.00000	409	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,239.00000	1,275	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			570.00000	559	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			942.00000	975	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			256.00000	252	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,728.00000	1,768	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			236.00000	233	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,809.00000	1,849	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			310.00000	305	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,532.00000	1,571	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			246.00000	242	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,768.00000	1,808	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			649.00000	636	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			771.00000	802	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			762.00000	747	26.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.65	Put			584.00000	613	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			685.00000	671	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			707.00000	737	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.94720		9.99000		26.23	0.00	0	35.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			875.00000	854	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			885.00000	907	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			806.00000	786	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,016.00000	1,039	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			456.00000	440	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,766.00000	1,793	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			953.00000	930	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			763.00000	783	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			913.00000	891	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			823.00000	844	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			839.00000	819	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			949.00000	972	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			774.00000	755	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,084.00000	1,108	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			744.00000	721	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,154.00000	1,174	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			706.00000	684	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,216.00000	1,237	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			670.00000	648	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,280.00000	1,301	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	1,007	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	659	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	969	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	721	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	930	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	783	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	891	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	844	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	755	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	1,108	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	721	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	1,174	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.08060		10.12090		26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,041.00000	1,029	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,020.00000	1,048	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			955.00000	944	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,184.00000	1,214	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			972.00000	960	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,151.00000	1,180	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			923.00000	913	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,253.00000	1,282	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.50	Call			908.00000	898	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,287.00000	1,317	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			893.00000	883	27.47	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,322.00000	1,352	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			532.00000	524	31.24	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,711.00000	2,743	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			444.00000	435	32.55	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,323.00000	3,355	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,111.00000	1,099	25.88	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			890.00000	918	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			878.00000	868	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,358.00000	1,388	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			798.00000	788	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,577.00000	1,608	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			823.00000	814	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,502.00000	1,533	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			773.00000	764	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,652.00000	1,683	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			738.00000	730	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,767.00000	1,799	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			750.00000	741	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,729.00000	1,760	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			706.00000	697	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,885.00000	1,917	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			727.00000	719	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,806.00000	1,838	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			532.00000	524	31.24	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,711.00000	2,743	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			647.00000	639	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,126.00000	2,158	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			666.00000	657	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,045.00000	2,077	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,075.00000	1,063	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			954.00000	982	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			939.00000	928	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,218.00000	1,248	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			578.00000	570	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,457.00000	2,490	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			517.00000	510	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,797.00000	2,829	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			466.00000	458	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,145.00000	3,178	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			410.00000	403	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,490.00000	3,522	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			850.00000	841	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,429.00000	1,460	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			595.00000	587	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,374.00000	2,407	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			478.00000	470	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,057.00000	3,090	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			427.00000	419	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,406.00000	3,438	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,881.00000	1,849	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			261.00000	268	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,482.00000	1,460	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			461.00000	479	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,189.00000	1,175	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			768.00000	795	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			562.00000	554	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,541.00000	2,574	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			395.00000	387	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,574.00000	3,607	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,957.00000	1,922	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			236.00000	242	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,539.00000	1,515	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			418.00000	435	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,231.00000	1,217	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			710.00000	736	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,005.00000	994	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,085.00000	1,113	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			823.00000	814	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,502.00000	1,533	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			685.00000	677	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,964.00000	1,996	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			491.00000	483	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,970.00000	3,002	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,667.00000	1,639	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			346.00000	359	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,323.00000	1,307	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			602.00000	626	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			612.00000	604	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,291.00000	2,323	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			351.00000	344	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,830.00000	3,864	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,599.00000	1,573	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			378.00000	393	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,275.00000	1,260	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			654.00000	679	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			504.00000	496	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,883.00000	2,915	31.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Call			427.00000	419	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,406.00000	3,438	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			337.00000	331	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,916.00000	3,950	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,737.00000	1,707	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			316.00000	327	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,374.00000	1,356	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			553.00000	575	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			629.00000	621	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,208.00000	2,240	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			455.00000	447	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,234.00000	3,266	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			365.00000	358	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,744.00000	3,778	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,808.00000	1,777	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			287.00000	297	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,427.00000	1,407	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			506.00000	526	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,149.00000	1,136	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			828.00000	855	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			547.00000	539	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,626.00000	2,658	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			466.00000	458	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,145.00000	3,178	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			380.00000	373	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,659.00000	3,692	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,702.00000	1,673	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			331.00000	342	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,348.00000	1,331	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			577.00000	600	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,093.00000	1,081	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			922.00000	950	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			620.00000	612	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,249.00000	2,281	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			525.00000	517	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,754.00000	2,786	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			449.00000	441	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,278.00000	3,310	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			358.00000	351	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,787.00000	3,821	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,114.00000	2,077	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			193.00000	197	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,667.00000	1,639	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			346.00000	359	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			612.00000	604	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,291.00000	2,323	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,196.00000	2,158	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			175.00000	177	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,374.00000	1,356	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			553.00000	575	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,237.00000	2,199	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			166.00000	168	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,772.00000	1,742	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			301.00000	311	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,400.00000	1,381	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			529.00000	550	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,130.00000	1,117	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			859.00000	887	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			761.00000	752	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,690.00000	1,722	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			638.00000	630	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,167.00000	2,199	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			539.00000	531	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,668.00000	2,701	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			460.00000	452	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,189.00000	3,222	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,363.00000	2,324	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			142.00000	143	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,482.00000	1,460	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			461.00000	479	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			562.00000	554	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,541.00000	2,574	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,321.00000	2,282	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			150.00000	151	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,845.00000	1,813	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			274.00000	282	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,454.00000	1,433	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			483.00000	502	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,169.00000	1,156	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			798.00000	825	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			785.00000	776	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,614.00000	1,646	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			656.00000	648	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,085.00000	2,117	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			554.00000	546	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,583.00000	2,616	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			402.00000	395	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,532.00000	3,564	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			0.00000	2,495	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	114	23.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.30	Call			0.00000	1,998	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	217	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	1,029	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			0.00000	1,048	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	697	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			0.00000	1,917	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.05080		11.15650		27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			0.00000	1,312	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			0.00000	1,411	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,300.00000	1,232	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,543.00000	1,581	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,332.00000	1,263	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,475.00000	1,513	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,647.00000	1,570	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			941.00000	970	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,435.00000	1,363	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,278.00000	1,312	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,049.00000	990	30.16	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,193.00000	2,239	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,930.00000	1,844	25.13	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			624.00000	644	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,287.00000	1,219	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,571.00000	1,609	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,983.00000	1,896	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			577.00000	596	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,879.00000	1,794	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			672.00000	694	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,829.00000	1,746	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			723.00000	745	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,781.00000	1,700	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			775.00000	799	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,735.00000	1,655	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			828.00000	854	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,690.00000	1,612	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			884.00000	911	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			992.00000	935	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,386.00000	2,434	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,125.00000	2,034	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			468.00000	483	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,399.00000	1,329	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,343.00000	1,378	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,365.00000	1,296	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,408.00000	1,445	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,268.00000	1,201	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,612.00000	1,650	28.76	0.00	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	11.60	Call			1,238.00000	1,171	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,681.00000	1,720	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			774.00000	717	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,317.00000	3,366	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			0.00000	2,123	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			0.00000	422	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			0.00000	1,417	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			0.00000	1,217	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			0.00000	1,381	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			0.00000	1,280	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			0.00000	1,346	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			0.00000	1,345	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			0.00000	1,279	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			0.00000	1,479	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			0.00000	1,248	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			0.00000	1,547	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			0.00000	1,216	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			0.00000	1,616	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			0.00000	750	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			0.00000	3,250	32.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			13.89560		14.08640		25.42	4,821,773.20	347	13,354.00
£ / R On 16/03/2009 Currency Future	14.10	Call			0.00000	568	26.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			0.00000	772	26.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			473.00000	416	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			937.00000	1,071	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			455.00000	400	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			968.00000	1,104	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			342.00000	299	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,205.00000	1,354	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			252.00000	220	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,466.00000	1,625	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			183.00000	159	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,746.00000	1,914	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			151.00000	131	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,914.00000	2,086	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			191.00000	167	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,705.00000	1,871	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			241.00000	210	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,505.00000	1,665	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			230.00000	201	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,544.00000	1,705	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			241.00000	210	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,505.00000	1,665	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			210.00000	183	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.50	Put			1,624.00000	1,788	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			252.00000	220	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,466.00000	1,625	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			201.00000	175	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,664.00000	1,829	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			124.00000	108	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,087.00000	2,262	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			174.00000	152	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,788.00000	1,956	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			191.00000	167	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,705.00000	1,871	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			158.00000	138	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,872.00000	2,042	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			106.00000	93	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,220.00000	2,397	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			112.00000	97	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,175.00000	2,352	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			144.00000	125	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,957.00000	2,129	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			124.00000	108	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,087.00000	2,262	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			96.00000	84	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,310.00000	2,488	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			86.00000	75	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,400.00000	2,580	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			86.00000	75	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,400.00000	2,580	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			137.00000	119	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			2,000.00000	2,173	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			78.00000	68	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,491.00000	2,672	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			53.00000	46	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,817.00000	3,001	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			59.00000	52	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,723.00000	2,906	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			36.00000	31	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,149.00000	3,336	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			25.00000	22	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,439.00000	3,627	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			13.00000	11	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,976.00000	4,166	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			6.00000	5	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,570.00000	4,760	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			5.00000	4	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,718.00000	4,909	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.50	Call			7.00000	6	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,421.00000	4,611	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			15.00000	13	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,878.00000	4,067	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			8.00000	7	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,371.00000	4,561	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			48.00000	42	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,911.00000	3,096	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			118.00000	102	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,131.00000	2,307	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			70.00000	61	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,583.00000	2,765	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			130.00000	113	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,044.00000	2,218	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			230.00000	201	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,544.00000	1,705	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			276.00000	241	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,389.00000	1,545	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			220.00000	192	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,584.00000	1,746	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			288.00000	252	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,351.00000	1,506	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			314.00000	275	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,277.00000	1,429	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			328.00000	287	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,241.00000	1,391	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			420.00000	369	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			1,033.00000	1,173	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			387.00000	340	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,101.00000	1,244	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			356.00000	312	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,170.00000	1,317	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			301.00000	263	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,314.00000	1,467	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			387.00000	340	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,101.00000	1,244	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			356.00000	312	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,170.00000	1,317	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			437.00000	384	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,001.00000	1,139	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			403.00000	354	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			1,067.00000	1,208	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			371.00000	326	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,135.00000	1,280	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			264.00000	230	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.25	Put			1,427.00000	1,585	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			158.00000	138	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,872.00000	2,042	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			144.00000	125	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,957.00000	2,129	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			314.00000	275	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,277.00000	1,429	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			288.00000	252	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,351.00000	1,506	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			201.00000	175	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,664.00000	1,829	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			166.00000	145	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,830.00000	1,999	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			151.00000	131	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,914.00000	2,086	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			183.00000	159	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,746.00000	1,914	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			106.00000	93	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,220.00000	2,397	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			96.00000	84	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,310.00000	2,488	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			63.00000	55	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,676.00000	2,859	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			130.00000	113	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,044.00000	2,218	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			118.00000	102	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,131.00000	2,307	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			70.00000	61	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,583.00000	2,765	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			56.00000	49	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,770.00000	2,953	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			101.00000	88	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,265.00000	2,442	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			91.00000	79	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,355.00000	2,534	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			82.00000	71	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,446.00000	2,626	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			74.00000	64	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,537.00000	2,719	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			66.00000	58	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,630.00000	2,812	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			144.00000	125	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,957.00000	2,129	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			43.00000	37	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,006.00000	3,192	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.15	Call			38.00000	33	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,102.00000	3,288	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			34.00000	30	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,197.00000	3,384	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			30.00000	26	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,294.00000	3,481	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			11.00000	10	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,075.00000	4,264	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			10.00000	9	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,174.00000	4,363	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			9.00000	8	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,272.00000	4,462	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			7.00000	6	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,470.00000	4,660	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			6.00000	5	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,570.00000	4,760	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			5.00000	5	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,669.00000	4,859	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			5.00000	4	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,768.00000	4,959	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			24.00000	21	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,487.00000	3,675	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			21.00000	19	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,585.00000	3,773	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			19.00000	16	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,682.00000	3,871	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			17.00000	15	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,780.00000	3,969	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			21.00000	19	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,585.00000	3,773	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			17.00000	15	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,780.00000	3,969	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			11.00000	10	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,075.00000	4,264	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			9.00000	8	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,272.00000	4,462	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			12.00000	11	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,026.00000	4,215	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			11.00000	9	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,124.00000	4,314	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			9.00000	8	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,223.00000	4,413	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			8.00000	7	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,322.00000	4,512	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			6.00000	6	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Put			4,520.00000	4,710	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			6.00000	5	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,619.00000	4,809	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			4.00000	4	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,818.00000	5,008	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			8.00000	7	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,371.00000	4,561	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			5.00000	4	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,768.00000	4,959	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			4.00000	4	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,868.00000	5,058	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	3	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,967.00000	5,158	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			3.00000	3	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,067.00000	5,257	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			3.00000	2	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,166.00000	5,357	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			7.00000	6	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,470.00000	4,660	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			4.00000	4	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,868.00000	5,058	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			4.00000	3	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,967.00000	5,158	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			22.00000	20	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,536.00000	3,724	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			20.00000	17	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,633.00000	3,822	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			18.00000	15	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,731.00000	3,920	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			16.00000	14	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,829.00000	4,018	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			14.00000	12	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,927.00000	4,117	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			40.00000	35	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,054.00000	3,240	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			32.00000	28	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,245.00000	3,432	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			28.00000	25	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,342.00000	3,529	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			56.00000	49	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,770.00000	2,953	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			50.00000	44	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,864.00000	3,048	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			45.00000	39	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,959.00000	3,144	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Call			40.00000	35	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,054.00000	3,240	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			22.00000	20	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,536.00000	3,724	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			91.00000	79	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,355.00000	2,534	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			53.00000	46	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,817.00000	3,001	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			50.00000	44	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,864.00000	3,048	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			166.00000	145	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,830.00000	1,999	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			151.00000	131	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,914.00000	2,086	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			74.00000	64	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,537.00000	2,719	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			301.00000	263	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,314.00000	1,467	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			112.00000	97	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,175.00000	2,352	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			371.00000	326	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,135.00000	1,280	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			473.00000	416	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			937.00000	1,071	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			437.00000	384	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,001.00000	1,139	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			605.00000	552	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			668.00000	806	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			569.00000	520	26.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			733.00000	875	26.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			536.00000	487	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			800.00000	941	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			506.00000	450	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			870.00000	1,005	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			587.00000	536	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			700.00000	840	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			552.00000	506	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			766.00000	910	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			521.00000	468	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			835.00000	973	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			492.00000	433	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			905.00000	1,037	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			0.00000	721	24.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			0.00000	526	24.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			0.00000	680	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.80	Put			0.00000	585	25.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			0.00000	641	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			0.00000	645	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			0.00000	603	25.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			0.00000	707	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.14760		14.34840		24.84	212,214.00	15	88.00
£ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	865	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			0.00000	1,068	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			773.00000	686	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,275.00000	1,388	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			647.00000	570	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,498.00000	1,622	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			537.00000	470	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,738.00000	1,872	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			443.00000	385	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,994.00000	2,137	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			384.00000	333	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,186.00000	2,335	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			455.00000	396	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,957.00000	2,099	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			508.00000	444	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,810.00000	1,947	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			495.00000	432	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,846.00000	1,984	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			523.00000	457	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,774.00000	1,909	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			481.00000	420	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,883.00000	2,022	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			523.00000	457	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,774.00000	1,909	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			342.00000	295	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,344.00000	2,497	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			419.00000	363	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,070.00000	2,216	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			395.00000	343	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,147.00000	2,295	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			313.00000	269	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,465.00000	2,622	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			717.00000	634	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,368.00000	1,487	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			373.00000	323	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,225.00000	2,375	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			332.00000	286	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,384.00000	2,539	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			295.00000	253	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.60	Put			2,547.00000	2,706	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			278.00000	238	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,630.00000	2,791	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			270.00000	231	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,672.00000	2,833	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			323.00000	278	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,424.00000	2,580	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			363.00000	313	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,264.00000	2,416	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			262.00000	224	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,714.00000	2,876	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			211.00000	179	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,013.00000	3,182	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			225.00000	191	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,926.00000	3,094	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			169.00000	143	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,321.00000	3,495	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			140.00000	117	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,591.00000	3,769	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			94.00000	78	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,145.00000	4,330	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			62.00000	51	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,714.00000	4,903	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			56.00000	46	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,857.00000	5,048	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			71.00000	59	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,523.00000	4,711	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			97.00000	80	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,099.00000	4,283	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			104.00000	86	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,005.00000	4,189	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			74.00000	61	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,475.00000	4,663	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			199.00000	168	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,100.00000	3,271	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			352.00000	304	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,304.00000	2,456	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			567.00000	497	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,668.00000	1,799	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			468.00000	408	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,920.00000	2,060	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			598.00000	525	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,599.00000	1,727	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			630.00000	555	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,532.00000	1,657	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Call			793.00000	704	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,245.00000	1,356	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			754.00000	668	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,306.00000	1,421	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			681.00000	601	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,433.00000	1,554	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			614.00000	540	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,565.00000	1,692	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			582.00000	511	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,634.00000	1,763	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			552.00000	483	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,703.00000	1,836	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			793.00000	704	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,245.00000	1,356	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			754.00000	668	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,306.00000	1,421	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			614.00000	540	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,565.00000	1,692	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			582.00000	511	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,634.00000	1,763	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			699.00000	618	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,400.00000	1,520	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			664.00000	585	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,465.00000	1,588	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			537.00000	470	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,738.00000	1,872	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			468.00000	408	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,920.00000	2,060	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			443.00000	385	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,994.00000	2,137	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			735.00000	651	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,337.00000	1,453	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			699.00000	618	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,400.00000	1,520	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			664.00000	585	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,465.00000	1,588	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			508.00000	444	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,810.00000	1,947	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			373.00000	323	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,225.00000	2,375	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			443.00000	385	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,994.00000	2,137	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			395.00000	343	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,147.00000	2,295	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			431.00000	374	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.95	Put			2,032.00000	2,176	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			407.00000	353	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,108.00000	2,255	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			332.00000	286	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,384.00000	2,539	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			419.00000	363	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,070.00000	2,216	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			352.00000	304	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,304.00000	2,456	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			295.00000	253	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,547.00000	2,706	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			262.00000	224	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,714.00000	2,876	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			278.00000	238	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,630.00000	2,791	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			247.00000	210	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,798.00000	2,963	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			232.00000	197	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,883.00000	3,050	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			247.00000	210	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,798.00000	2,963	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			218.00000	185	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,970.00000	3,138	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			304.00000	261	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,506.00000	2,664	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			287.00000	246	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,588.00000	2,748	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			254.00000	217	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,756.00000	2,919	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			239.00000	204	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,841.00000	3,006	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			384.00000	333	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,186.00000	2,335	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			342.00000	295	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,344.00000	2,497	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			254.00000	217	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,756.00000	2,919	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			186.00000	158	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,188.00000	3,360	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			175.00000	148	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,277.00000	3,450	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			164.00000	138	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,366.00000	3,541	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			154.00000	129	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,456.00000	3,632	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.45	Call			91.00000	75	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,192.00000	4,377	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			85.00000	70	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,286.00000	4,472	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			79.00000	65	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,381.00000	4,568	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			69.00000	57	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,571.00000	4,759	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			64.00000	53	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,666.00000	4,855	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			60.00000	49	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,762.00000	4,951	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			135.00000	113	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,637.00000	3,816	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			127.00000	106	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,728.00000	3,908	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			119.00000	99	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,820.00000	4,001	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			111.00000	92	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,913.00000	4,095	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			127.00000	106	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,728.00000	3,908	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			111.00000	92	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,913.00000	4,095	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			91.00000	75	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,192.00000	4,377	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			79.00000	65	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,381.00000	4,568	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			88.00000	72	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,239.00000	4,425	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			82.00000	68	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,333.00000	4,520	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			76.00000	63	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,428.00000	4,615	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			67.00000	55	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,618.00000	4,807	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			58.00000	47	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,809.00000	5,000	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			54.00000	44	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,906.00000	5,096	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			69.00000	57	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,571.00000	4,759	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			60.00000	49	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,762.00000	4,951	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			52.00000	42	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.25	Put			4,954.00000	5,145	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			49.00000	39	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,050.00000	5,242	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			45.00000	37	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,147.00000	5,339	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			42.00000	34	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,244.00000	5,436	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			67.00000	55	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,618.00000	4,807	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			50.00000	41	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,002.00000	5,193	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			47.00000	38	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,098.00000	5,290	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			181.00000	153	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,232.00000	3,405	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			159.00000	134	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,411.00000	3,586	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			149.00000	125	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,501.00000	3,678	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			131.00000	109	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,682.00000	3,862	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			123.00000	102	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,774.00000	3,955	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			115.00000	96	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,866.00000	4,048	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			107.00000	89	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,959.00000	4,142	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			218.00000	185	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,970.00000	3,138	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			205.00000	174	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,056.00000	3,226	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			192.00000	163	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,144.00000	3,315	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			181.00000	153	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,232.00000	3,405	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			131.00000	109	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,682.00000	3,862	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			287.00000	246	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,588.00000	2,748	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			211.00000	179	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,013.00000	3,182	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			225.00000	191	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,926.00000	3,094	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			186.00000	158	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,188.00000	3,360	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.55	Call		164.00000	138	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,366.00000	3,541	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		323.00000	278	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,424.00000	2,580	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		598.00000	525	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,599.00000	1,727	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		455.00000	396	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,957.00000	2,099	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		931.00000	848	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		983.00000	1,101	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		895.00000	815	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		1,047.00000	1,168	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		861.00000	780	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		1,113.00000	1,232	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		828.00000	741	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		1,180.00000	1,294	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		681.00000	601	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,433.00000	1,554	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		913.00000	832	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		1,015.00000	1,134	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		878.00000	800	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,080.00000	1,202	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		845.00000	760	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,146.00000	1,263	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		813.00000	722	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		1,214.00000	1,325	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		0.00000	1,016	24.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		0.00000	818	24.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	977	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		0.00000	879	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	938	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		0.00000	940	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		0.00000	900	25.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		0.00000	1,003	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.39320	14.58000		24.89	0.00	0	3.00
£ / R On 14/09/2009 Currency Future	14.60	Call		0.00000	1,124	25.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		0.00000	1,331	25.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,052.00000	960	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,522.00000	1,617	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,033.00000	942	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,553.00000	1,649	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		785.00000	710	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,005.00000	2,116	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		1,191.00000	1,107	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,261.00000	1,364	25.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.75	Call			1,156.00000	1,074	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,326.00000	1,431	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,121.00000	1,038	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,391.00000	1,495	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,088.00000	999	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,458.00000	1,555	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,013.00000	923	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,583.00000	1,680	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			975.00000	887	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,645.00000	1,744	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			938.00000	853	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,708.00000	1,809	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			902.00000	819	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,772.00000	1,876	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,173.00000	1,091	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,293.00000	1,397	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,138.00000	1,058	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,358.00000	1,465	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,105.00000	1,018	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,425.00000	1,525	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,072.00000	979	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,492.00000	1,586	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			994.00000	905	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,614.00000	1,712	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			956.00000	870	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,676.00000	1,777	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			920.00000	836	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,740.00000	1,843	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			884.00000	803	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,804.00000	1,909	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	1,274	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			0.00000	1,081	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	1,234	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			0.00000	1,141	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	1,196	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			0.00000	1,203	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	1,160	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			0.00000	1,266	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.55170		13.73800		27.84	1,422,928.50	105	4,569.00
€ / R On 16/03/2009 Currency Future	13.75	Call			597.00000	614	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			609.00000	812	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			579.00000	597	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			641.00000	846	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			561.00000	581	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Put			673.00000	879	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			406.00000	432	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,068.00000	1,280	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			395.00000	421	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,107.00000	1,319	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			469.00000	493	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			881.00000	1,091	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			544.00000	565	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			706.00000	913	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			660.00000	668	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			522.00000	716	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			705.00000	707	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			467.00000	656	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			754.00000	750	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			416.00000	598	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			779.00000	772	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			391.00000	570	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			729.00000	728	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			441.00000	627	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			832.00000	818	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			344.00000	516	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			805.00000	795	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			367.00000	543	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			660.00000	668	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			522.00000	716	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			948.00000	918	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			260.00000	417	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			918.00000	892	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			280.00000	441	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			638.00000	650	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			550.00000	748	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			682.00000	687	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			494.00000	686	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			860.00000	842	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			322.00000	490	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,046.00000	1,001	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			208.00000	349	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,011.00000	973	25.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			223.00000	371	25.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			469.00000	493	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			881.00000	1,091	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			374.00000	400	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,186.00000	1,398	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			309.00000	335	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,471.00000	1,684	32.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.05	Call			497.00000	521	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			809.00000	1,019	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			512.00000	535	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			774.00000	983	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,601.00000	1,489	24.72	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			63.00000	137	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,192.00000	1,123	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			154.00000	272	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,082.00000	1,030	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			194.00000	328	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,349.00000	1,262	25.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			111.00000	210	25.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,693.00000	1,569	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			55.00000	118	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,693.00000	1,569	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			55.00000	118	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,741.00000	1,610	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			53.00000	108	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,645.00000	1,529	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			57.00000	127	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,473.00000	1,373	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			85.00000	171	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,515.00000	1,411	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			77.00000	159	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,390.00000	1,298	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			102.00000	197	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,886.00000	1,739	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			48.00000	87	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,558.00000	1,450	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			70.00000	148	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,789.00000	1,652	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			51.00000	100	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,275.00000	2,108	26.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			37.00000	57	26.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,177.00000	2,015	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			39.00000	63	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,080.00000	1,922	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			42.00000	70	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,983.00000	1,830	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			45.00000	78	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,515.00000	1,411	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			77.00000	159	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,226.00000	2,061	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			38.00000	60	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,129.00000	1,968	25.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.65	Put			41.00000	67	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,031.00000	1,876	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			43.00000	74	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,934.00000	1,784	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			46.00000	83	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,838.00000	1,694	24.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			50.00000	92	24.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,741.00000	1,610	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			53.00000	108	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,983.00000	1,830	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			45.00000	78	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,431.00000	1,335	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			93.00000	184	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,645.00000	1,529	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			57.00000	127	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,309.00000	1,227	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			121.00000	225	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,230.00000	1,157	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			142.00000	255	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,309.00000	1,227	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			121.00000	225	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,230.00000	1,157	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			142.00000	255	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,155.00000	1,090	25.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			167.00000	289	25.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,269.00000	1,191	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			131.00000	240	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,129.00000	1,968	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			41.00000	67	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,934.00000	1,784	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			46.00000	83	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,473.00000	1,373	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			85.00000	171	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,269.00000	1,191	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			131.00000	240	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,118.00000	1,060	25.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			180.00000	308	25.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			561.00000	581	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			673.00000	879	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			483.00000	507	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			845.00000	1,055	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			980.00000	945	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			242.00000	394	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,118.00000	1,060	25.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			180.00000	308	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.70	Call			617.00000	632	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			579.00000	780	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			430.00000	455	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			992.00000	1,203	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			682.00000	687	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			494.00000	686	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,324.00000	2,155	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			36.00000	54	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			294.00000	320	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,556.00000	1,768	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			218.00000	238	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,080.00000	2,287	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			163.00000	180	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,625.00000	2,828	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			124.00000	136	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,186.00000	3,384	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,082.00000	1,030	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			194.00000	328	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			354.00000	380	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,266.00000	1,478	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			260.00000	283	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,772.00000	1,981	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			193.00000	212	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,305.00000	2,510	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			145.00000	160	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,857.00000	3,059	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			207.00000	227	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,169.00000	2,376	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			142.00000	157	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,904.00000	3,105	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			89.00000	96	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,651.00000	3,844	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			48.00000	54	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,410.00000	4,602	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,422.00000	2,250	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			34.00000	48	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			247.00000	269	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,859.00000	2,068	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			167.00000	184	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,579.00000	2,782	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			116.00000	122	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,328.00000	3,521	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			63.00000	69	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,075.00000	4,268	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,812.00000	2,635	28.50	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	10.95	Put			24.00000	34	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			301.00000	327	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,513.00000	1,726	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			202.00000	222	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,214.00000	2,420	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			139.00000	153	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,951.00000	3,152	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			86.00000	93	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,698.00000	3,891	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,156.00000	2,978	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			18.00000	26	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,373.00000	2,202	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			35.00000	51	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			363.00000	389	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,225.00000	1,438	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			241.00000	263	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,903.00000	2,111	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			112.00000	118	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,374.00000	3,567	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,596.00000	3,417	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			8.00000	16	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,843.00000	3,661	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			5.00000	10	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,058.00000	2,880	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			20.00000	28	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			344.00000	370	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,306.00000	1,519	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			229.00000	250	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,991.00000	2,198	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			156.00000	172	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,718.00000	2,920	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,942.00000	3,760	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			4.00000	8	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,156.00000	2,978	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			18.00000	26	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			363.00000	389	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,225.00000	1,438	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,892.00000	3,710	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			4.00000	9	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,107.00000	2,929	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			19.00000	27	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			235.00000	256	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,947.00000	2,155	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			160.00000	176	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,672.00000	2,874	36.71	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	9.70	Call			4,041.00000	3,858	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			3.00000	6	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,254.00000	3,076	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			16.00000	25	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,470.00000	2,297	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			32.00000	46	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			384.00000	410	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,146.00000	1,358	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			253.00000	276	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,815.00000	2,024	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			171.00000	188	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,533.00000	2,737	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,645.00000	3,466	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			7.00000	14	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,861.00000	2,684	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			23.00000	32	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			483.00000	507	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			845.00000	1,055	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,547.00000	3,369	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			9.00000	17	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,763.00000	2,586	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			25.00000	35	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			455.00000	480	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			917.00000	1,128	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			197.00000	217	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,259.00000	2,465	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			135.00000	150	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			2,997.00000	3,198	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,449.00000	3,272	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			11.00000	20	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,665.00000	2,489	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			27.00000	37	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			430.00000	455	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			992.00000	1,203	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			279.00000	305	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,641.00000	1,853	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			188.00000	207	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,350.00000	2,555	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			129.00000	143	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,091.00000	3,292	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,744.00000	3,563	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			6.00000	12	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,959.00000	2,782	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			21.00000	30	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,431.00000	1,335	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.40	Put			93.00000	184	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			326.00000	352	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,388.00000	1,601	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			149.00000	164	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,811.00000	3,012	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,400.00000	3,224	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			12.00000	22	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,616.00000	2,440	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			28.00000	39	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			418.00000	443	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,030.00000	1,242	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			273.00000	298	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,685.00000	1,896	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			184.00000	202	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,396.00000	2,601	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			127.00000	140	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,139.00000	3,339	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,302.00000	3,125	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			14.00000	24	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,519.00000	2,345	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			31.00000	43	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			175.00000	193	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,487.00000	2,691	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			121.00000	131	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,233.00000	3,429	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,351.00000	3,175	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			13.00000	23	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,568.00000	2,392	27.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			30.00000	41	27.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			266.00000	290	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,728.00000	1,939	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			179.00000	198	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,441.00000	2,646	36.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,645.00000	3,466	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			7.00000	14	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,694.00000	3,515	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			6.00000	13	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,910.00000	2,733	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			22.00000	31	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			318.00000	344	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,430.00000	1,642	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			212.00000	233	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,124.00000	2,331	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,498.00000	3,320	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			10.00000	19	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.05	Call			2,714.00000	2,538	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			26.00000	36	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			442.00000	467	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			954.00000	1,166	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			286.00000	312	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,598.00000	1,810	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			193.00000	212	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,305.00000	2,510	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			132.00000	147	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,044.00000	3,245	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			104.00000	110	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,466.00000	3,659	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,861.00000	2,684	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			23.00000	32	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			805.00000	795	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			367.00000	543	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			638.00000	650	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			550.00000	748	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			121.00000	131	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,233.00000	3,429	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			68.00000	75	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			3,980.00000	4,173	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			71.00000	77	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			3,933.00000	4,126	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,107.00000	2,929	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			19.00000	27	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,324.00000	2,155	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			36.00000	54	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			948.00000	918	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			260.00000	417	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			235.00000	256	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,947.00000	2,155	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			108.00000	114	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,420.00000	3,612	38.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			3,205.00000	3,027	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			17.00000	25	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,422.00000	2,250	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			34.00000	48	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			247.00000	269	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,859.00000	2,068	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			167.00000	184	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,579.00000	2,782	36.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.78740		13.97300		26.74	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.95	Call			923.00000	924	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			900.00000	1,086	27.08	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	14.00	Call			904.00000	906	27.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			931.00000	1,119	27.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			868.00000	873	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			995.00000	1,185	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			672.00000	675	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,349.00000	1,537	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			654.00000	658	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,381.00000	1,571	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			786.00000	782	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,163.00000	1,345	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			851.00000	856	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,028.00000	1,219	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			962.00000	960	26.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			839.00000	1,022	26.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,019.00000	1,018	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			746.00000	930	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,060.00000	1,058	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			687.00000	870	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,082.00000	1,077	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			659.00000	839	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,039.00000	1,037	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			716.00000	900	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,137.00000	1,116	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			614.00000	779	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,082.00000	1,077	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			659.00000	839	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,109.00000	1,096	25.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			636.00000	809	25.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,225.00000	1,191	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			552.00000	704	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,225.00000	1,191	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			552.00000	704	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,195.00000	1,164	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			572.00000	727	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,166.00000	1,137	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			593.00000	750	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			981.00000	979	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			808.00000	991	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,166.00000	1,137	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			593.00000	750	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,316.00000	1,276	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			493.00000	638	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,255.00000	1,219	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			532.00000	682	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,060.00000	1,058	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.60	Put			687.00000	870	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			868.00000	873	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			995.00000	1,185	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			727.00000	727	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,254.00000	1,439	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			587.00000	595	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,514.00000	1,707	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			496.00000	509	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,723.00000	1,921	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			802.00000	801	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,129.00000	1,314	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			834.00000	841	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,061.00000	1,253	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,477.00000	1,425	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			404.00000	537	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,347.00000	1,305	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			474.00000	617	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,580.00000	1,520	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			357.00000	482	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,910.00000	1,826	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			237.00000	339	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,871.00000	1,791	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			248.00000	353	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,948.00000	1,862	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			225.00000	325	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,871.00000	1,791	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			248.00000	353	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,722.00000	1,652	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			299.00000	414	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,759.00000	1,686	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			286.00000	398	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,650.00000	1,585	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			327.00000	447	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,107.00000	2,011	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			184.00000	273	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,796.00000	1,720	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			273.00000	383	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,988.00000	1,899	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			215.00000	312	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,067.00000	1,973	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			194.00000	286	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,027.00000	1,936	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			204.00000	298	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,399.00000	2,285	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			126.00000	197	25.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.80	Call			2,314.00000	2,205	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			141.00000	217	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,230.00000	2,126	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			157.00000	239	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,148.00000	2,049	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			175.00000	261	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,833.00000	1,755	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			260.00000	368	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,356.00000	2,245	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			133.00000	207	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,272.00000	2,165	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			149.00000	228	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,189.00000	2,087	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			166.00000	250	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,722.00000	1,652	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			299.00000	414	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,067.00000	1,973	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			194.00000	286	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,686.00000	1,618	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			313.00000	431	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,614.00000	1,552	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			341.00000	465	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,107.00000	2,011	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			184.00000	273	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,027.00000	1,936	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			204.00000	298	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,511.00000	1,456	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			388.00000	519	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,442.00000	2,325	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			119.00000	188	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,272.00000	2,165	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			149.00000	228	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,650.00000	1,585	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			327.00000	447	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,444.00000	1,394	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			421.00000	557	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,379.00000	1,334	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			456.00000	597	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,511.00000	1,456	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			388.00000	519	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,686.00000	1,618	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			313.00000	431	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,545.00000	1,488	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			372.00000	500	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,910.00000	1,826	25.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.30	Put			237.00000	339	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,833.00000	1,755	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			260.00000	368	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,545.00000	1,488	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			372.00000	500	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,477.00000	1,425	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			404.00000	537	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,411.00000	1,364	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			438.00000	576	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,379.00000	1,334	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			456.00000	597	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			999.00000	998	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			776.00000	960	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,285.00000	1,247	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			512.00000	660	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			942.00000	942	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			869.00000	1,054	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			818.00000	821	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,095.00000	1,283	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			747.00000	745	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,224.00000	1,407	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			708.00000	709	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,285.00000	1,472	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			637.00000	642	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,414.00000	1,604	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			603.00000	610	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,480.00000	1,672	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			571.00000	579	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,548.00000	1,742	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			540.00000	550	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,617.00000	1,813	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			766.00000	763	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,193.00000	1,376	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			690.00000	692	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,317.00000	1,504	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			802.00000	801	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,129.00000	1,314	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			766.00000	763	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,193.00000	1,376	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			690.00000	692	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,317.00000	1,504	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			620.00000	626	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,447.00000	1,638	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			555.00000	565	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,582.00000	1,777	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.10	Call			525.00000	536	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,652.00000	1,849	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			469.00000	482	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,796.00000	1,995	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			443.00000	457	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,870.00000	2,070	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			418.00000	433	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,945.00000	2,146	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			394.00000	410	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,021.00000	2,223	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			620.00000	626	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,447.00000	1,638	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			587.00000	595	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,514.00000	1,707	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			469.00000	482	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,796.00000	1,995	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			981.00000	979	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			808.00000	991	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			886.00000	889	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			963.00000	1,152	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,347.00000	1,305	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			474.00000	617	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			942.00000	942	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			869.00000	1,054	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			886.00000	889	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			963.00000	1,152	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			851.00000	856	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,028.00000	1,219	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,039.00000	1,037	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			716.00000	900	26.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,316.00000	1,276	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			493.00000	638	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,019.00000	1,018	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			746.00000	930	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			834.00000	841	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,061.00000	1,253	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.99730		14.18890		26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,160.00000	1,170	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,171.00000	1,373	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			928.00000	933	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,589.00000	1,785	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,312.00000	1,320	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			923.00000	1,122	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,275.00000	1,280	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			986.00000	1,183	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.00	Call			1,237.00000	1,242	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,048.00000	1,245	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,198.00000	1,205	26.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,109.00000	1,308	26.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,124.00000	1,136	27.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,235.00000	1,439	27.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,090.00000	1,104	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,301.00000	1,506	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,057.00000	1,064	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,368.00000	1,566	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,025.00000	1,025	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,437.00000	1,627	27.25	0.00	0	0.00
ALBI On 05/02/2009 Index Future			305.52700		303.45900		0.00	0.00	0	627.00
ALBI On 07/05/2009 Index Future			313.92400		311.80000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			320.90500		319.65200		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.73900		125.40500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			129.15400		128.81000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			132.26200		131.90700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			306.74300		304.48700		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			315.07450		312.75500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			322.65600		320.27450		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			338.01100		338.01100		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			347.90600		347.90600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.13800		9.14400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.14300		8.15300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.19000		7.18300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			7.95900		7.97200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.03000		8.06700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.78700		7.82900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			7.99400		8.03100		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
JBAR On 21/12/2005 jBar			11.42500		11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.85600		10.85100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.90500		8.90100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.36400		7.37500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.10000		7.07900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			7.98100		7.99000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.54200		7.55900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.36700		7.39200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.81700		7.82500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.62500		7.63500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.54700		7.56100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.64100		7.68200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.51200		7.55300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.44900		7.48900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.68500		11.68500		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.55900		11.56300		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.48500		11.48900		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.55700		11.55700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.37000		11.36600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.09100		11.08300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.06500		11.05800		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			298.50700		297.24300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			306.61500		305.31400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			313.99200		312.65400		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.00100		7.09000		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,325.00000	4,461	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.32600		6.43500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,801.00000	3,923	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			219.00000	198	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.60500		5.74400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,743.00000	4,859	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			609.00000	577	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,940.00000	5,058	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			556.00000	527	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
R157 On 05/02/2009 Bond Future			7.11300		7.19300		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			6,649.00000	7,086	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			284.00000	223	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			9,320.00000	9,797	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			83.00000	61	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			16,054.00000	16,552	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			2.00000	1	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			12,045.00000	12,537	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			21.00000	14	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			13,397.00000	13,892	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			10.00000	6	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			6.94100		7.02500		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			4,468.00000	4,751	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,114.00000	2,886	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			2,371.00000	2,556	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,602.00000	5,276	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			11,832.00000	12,282	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			532.00000	472	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			6.81700		6.90600		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,899.00000	13,421	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			9.00000	7	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.09900		7.15800		24.97	0.00	0	5,325.00
R186 On 05/02/2009 Bond Future	9.25	Call			22,625.00000	23,345	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			52.00000	39	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			6.99200		7.05200		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			5,045.00000	5,312	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			12,169.00000	11,688	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			14,535.00000	15,068	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,467.00000	3,250	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			22,652.00000	23,299	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,313.00000	1,211	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.92500		6.98700		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			25,048.00000	25,670	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,078.00000	2,928	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.36600		11.37100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			656.00000	648	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			688.00000	679	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.34800		11.38200		0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			68.00000	70	0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			181.00000	173	0.48	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.14900		7.22800		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 05/02/2009 Bond Future	9.25	Call		9,395.00000	9,784	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			6.92800	7.01200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		10,103.00000	10,507	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.78000	6.86900		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		10,401.00000	10,814	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		7.00000	5	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.22500	7.29400		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call		11,866.00000	12,319	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.06600	7.13800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		11,240.00000	11,707	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			6.96200	7.03800		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		12,996.00000	13,481	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.23300	7.30200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		12,823.00000	13,318	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.09100	7.16200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		12,097.00000	12,603	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.00100	7.07600		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		13,966.00000	14,495	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.15600	7.23500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		7,887.00000	8,213	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			6.90900	6.99400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,623.00000	7,961	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		5.00000	4	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.73900	6.83000		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,776.00000	9,121	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		15.00000	11	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.27900	7.32800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		12,995.00000	13,359	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.15200	7.20300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		12,198.00000	12,575	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
R207 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.07300		7.12600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			14,101.00000	14,490	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.31300		7.34100		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			10,080.00000	10,296	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.19600		7.22500		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			10,853.00000	11,077	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.13500		7.16400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			14,361.00000	14,582	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			6.71900		6.78800		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			21,125.00000	21,937	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			6.63200		6.70300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			22,083.00000	22,930	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			6.57600		6.64800		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			20,717.00000	21,582	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			302.87600		300.68800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			311.10200		308.85300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			318.58800		316.27800		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.58910		6.65680		23.75	487,593.40	74	4,550.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			279.00000	262	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			272.00000	323	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			261.00000	245	24.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			304.00000	356	24.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			261.00000	245	24.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			304.00000	356	24.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			229.00000	216	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			372.00000	427	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			180.00000	170	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			523.00000	581	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			170.00000	156	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			563.00000	617	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			191.00000	180	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			484.00000	541	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.85	Call			215.00000	203	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			408.00000	464	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			229.00000	216	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			372.00000	427	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			244.00000	230	25.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			338.00000	391	25.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			298.00000	280	23.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			242.00000	290	23.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			343.00000	319	22.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			186.00000	230	22.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			202.00000	191	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			446.00000	502	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			191.00000	180	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			484.00000	541	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			202.00000	191	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			446.00000	502	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			53.00000	49	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,046.00000	1,110	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			38.00000	36	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,182.00000	1,247	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			73.00000	67	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			916.00000	978	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			108.00000	99	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			751.00000	810	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			142.00000	130	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			635.00000	691	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			155.00000	143	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			599.00000	654	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			368.00000	341	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			161.00000	202	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			427.00000	393	21.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			120.00000	154	21.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			496.00000	454	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			89.00000	115	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			319.00000	298	23.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			212.00000	259	23.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			461.00000	422	21.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			104.00000	133	21.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			319.00000	298	23.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			212.00000	259	23.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			397.00000	366	22.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			140.00000	177	22.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			368.00000	341	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			161.00000	202	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			170.00000	156	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.05	Put			563.00000	617	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			533.00000	488	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			77.00000	99	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			397.00000	366	22.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			140.00000	177	22.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			142.00000	130	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			635.00000	691	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			130.00000	119	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			673.00000	730	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			108.00000	99	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			751.00000	810	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			89.00000	82	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			832.00000	892	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			118.00000	109	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			711.00000	769	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			98.00000	90	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			791.00000	851	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			279.00000	262	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			272.00000	323	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			612.00000	563	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			56.00000	73	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			533.00000	488	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			77.00000	99	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			784.00000	727	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			27.00000	38	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			696.00000	642	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			39.00000	53	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			739.00000	684	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			33.00000	45	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			654.00000	602	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			47.00000	63	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			572.00000	524	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			65.00000	85	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			572.00000	524	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			65.00000	85	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			130.00000	119	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			673.00000	730	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			89.00000	82	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			832.00000	892	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			80.00000	74	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			873.00000	935	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			66.00000	60	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			959.00000	1,021	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			59.00000	55	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,002.00000	1,065	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.70	Call			48.00000	44	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,091.00000	1,155	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			31.00000	29	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,274.00000	1,339	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			31.00000	29	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,274.00000	1,339	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			24.00000	23	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,368.00000	1,434	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			19.00000	18	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,463.00000	1,529	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			15.00000	14	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,558.00000	1,625	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			43.00000	40	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,136.00000	1,201	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			34.00000	32	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,228.00000	1,293	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			27.00000	26	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,321.00000	1,386	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			22.00000	20	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,415.00000	1,481	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			298.00000	280	23.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			242.00000	290	23.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			155.00000	143	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			599.00000	654	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.68650		6.75290		23.34	668,650.00	100	820.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			420.00000	393	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			417.00000	456	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			402.00000	376	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			449.00000	489	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			402.00000	376	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			449.00000	489	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			369.00000	345	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			516.00000	559	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			313.00000	293	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			660.00000	707	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			301.00000	277	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			698.00000	740	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			326.00000	305	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			623.00000	669	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			354.00000	331	24.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			551.00000	595	24.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			369.00000	345	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			516.00000	559	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			385.00000	360	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			482.00000	524	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.85	Call			385.00000	360	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			482.00000	524	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			354.00000	331	24.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			551.00000	595	24.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			439.00000	411	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			386.00000	424	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			478.00000	449	22.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			325.00000	362	22.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			326.00000	305	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			623.00000	669	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			340.00000	318	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			587.00000	631	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			301.00000	277	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			698.00000	740	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			138.00000	125	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,185.00000	1,238	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			121.00000	109	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,268.00000	1,323	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			177.00000	161	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,024.00000	1,075	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			226.00000	206	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			873.00000	920	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			269.00000	247	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			766.00000	810	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			285.00000	261	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			732.00000	775	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			499.00000	468	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			296.00000	332	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			548.00000	512	21.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			245.00000	275	21.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			575.00000	536	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			222.00000	250	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			458.00000	429	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			355.00000	393	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			575.00000	536	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			222.00000	250	21.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			458.00000	429	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			355.00000	393	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			523.00000	489	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			270.00000	302	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			636.00000	590	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			183.00000	204	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			439.00000	411	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			386.00000	424	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			285.00000	261	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Put		732.00000	775	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		254.00000	233	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		801.00000	846	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		226.00000	206	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		873.00000	920	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		200.00000	183	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		948.00000	996	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		240.00000	219	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		837.00000	883	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		213.00000	194	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		910.00000	958	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		705.00000	656	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		152.00000	170	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		853.00000	800	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		100.00000	113	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		777.00000	726	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		124.00000	140	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		705.00000	656	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		152.00000	170	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		636.00000	590	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		183.00000	204	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		815.00000	763	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		112.00000	126	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		740.00000	691	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		137.00000	154	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		670.00000	623	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		167.00000	186	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		603.00000	563	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		201.00000	226	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		740.00000	691	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		137.00000	154	21.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		189.00000	172	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		986.00000	1,035	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		167.00000	151	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,064.00000	1,115	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		254.00000	233	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		801.00000	846	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		157.00000	142	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,104.00000	1,156	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		157.00000	142	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,104.00000	1,156	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		138.00000	125	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,185.00000	1,238	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		121.00000	109	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,268.00000	1,323	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.00	Call			106.00000	96	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,353.00000	1,409	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			93.00000	84	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,440.00000	1,497	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			81.00000	73	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,528.00000	1,586	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			71.00000	63	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,618.00000	1,677	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			81.00000	73	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,528.00000	1,586	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			189.00000	172	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			986.00000	1,035	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			548.00000	512	21.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			245.00000	275	21.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.77280		6.83790		23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			0.00000	503	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			0.00000	580	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			515.00000	486	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			577.00000	613	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			452.00000	427	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			714.00000	754	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			673.00000	637	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			335.00000	364	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			629.00000	596	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			391.00000	423	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			589.00000	558	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			451.00000	485	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			551.00000	520	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			513.00000	547	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			482.00000	455	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			644.00000	682	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			452.00000	427	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			714.00000	754	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			425.00000	396	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			787.00000	823	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			395.00000	362	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			857.00000	890	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			0.00000	659	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			0.00000	336	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			0.00000	615	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			0.00000	392	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			0.00000	577	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			0.00000	455	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			0.00000	539	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			0.00000	516	23.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.95	Call		0.00000	470	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		0.00000	647	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		0.00000	440	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		0.00000	718	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		0.00000	413	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		0.00000	790	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		0.00000	379	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		0.00000	856	25.00	0.00	0	0.00

Total for Derivatives:							24,655,538.10	2,416	340,618.00
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Grand Total:							24,655,538.10	2,416	340,618.00
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