



Daily MTM Report

Daily summary for 05/01/2009

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			7.37500		7.30000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.30000		7.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.25000		7.16000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.43800		11.44500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.34500		7.25500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.40000		7.31000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.40000		7.31000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.37000		7.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.44000		7.35000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.46400		7.37400			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				6.87000	6.77500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.59210		9.58710		27.17	44,229,173.10	4,611	157,724.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			452.00000	451	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			465.00000	459	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			472.00000	471	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			435.00000	429	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			452.00000	451	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			465.00000	459	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			434.00000	433	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			497.00000	491	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			368.00000	367	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			631.00000	625	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			327.00000	326	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			740.00000	734	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			314.00000	313	29.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			777.00000	771	29.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			282.00000	290	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			845.00000	848	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			213.00000	241	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,026.00000	1,049	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			239.00000	259	31.18	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			952.00000	967	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			226.00000	250	31.47	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			989.00000	1,008	31.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			201.00000	228	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,064.00000	1,086	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			213.00000	241	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,026.00000	1,049	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			168.00000	194	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,181.00000	1,202	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			179.00000	205	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,142.00000	1,163	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			149.00000	173	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,262.00000	1,281	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			190.00000	216	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,103.00000	1,124	31.75	0.00	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	10.25	Call			253.00000	269	30.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			916.00000	927	30.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			314.00000	313	29.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			777.00000	771	29.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			124.00000	146	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,387.00000	1,404	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			109.00000	130	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,472.00000	1,488	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			158.00000	183	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,221.00000	1,241	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			140.00000	164	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,303.00000	1,322	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			168.00000	194	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,181.00000	1,202	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			267.00000	279	30.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			880.00000	887	30.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			267.00000	279	30.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			880.00000	887	30.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			239.00000	259	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			952.00000	967	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			89.00000	108	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,602.00000	1,616	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			60.00000	75	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,872.00000	1,883	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			56.00000	70	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,918.00000	1,928	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			45.00000	58	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			2,058.00000	2,066	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			102.00000	122	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,515.00000	1,530	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,702.00000	1,706	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			14.00000	14	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			399.00000	398	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			562.00000	556	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			582.00000	581	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			295.00000	289	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			492.00000	492	26.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			405.00000	400	26.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			416.00000	415	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			529.00000	523	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			535.00000	534	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			347.00000	342	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			634.00000	634	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			247.00000	242	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			949.00000	953	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.75	Put			112.00000	111	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			911.00000	915	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			124.00000	122	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,070.00000	1,074	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			83.00000	82	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,070.00000	1,074	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			83.00000	82	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,112.00000	1,116	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			75.00000	74	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,241.00000	1,245	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			54.00000	53	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,197.00000	1,202	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			60.00000	59	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,154.00000	1,159	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			67.00000	66	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,329.00000	1,334	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	42	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,112.00000	1,116	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			75.00000	74	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,559.00000	1,564	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	22	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,466.00000	1,471	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			29.00000	29	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,375.00000	1,379	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			37.00000	37	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,285.00000	1,289	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			48.00000	47	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,029.00000	1,033	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			92.00000	91	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			873.00000	877	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			136.00000	134	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,285.00000	1,289	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			48.00000	47	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,197.00000	1,202	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			60.00000	59	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			873.00000	877	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			136.00000	134	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			799.00000	803	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			162.00000	161	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,606.00000	1,611	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			19.00000	19	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,513.00000	1,517	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	25	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,420.00000	1,425	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	33	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.70	Call			989.00000	993	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			102.00000	101	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,513.00000	1,517	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	25	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,420.00000	1,425	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	33	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			989.00000	993	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			102.00000	101	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			911.00000	915	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			124.00000	122	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			836.00000	839	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			149.00000	147	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,559.00000	1,564	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	22	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,466.00000	1,471	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			29.00000	29	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,029.00000	1,033	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			92.00000	91	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,329.00000	1,334	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	42	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			764.00000	767	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			177.00000	175	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			696.00000	699	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			209.00000	207	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			634.00000	634	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			247.00000	242	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			696.00000	699	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			209.00000	207	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			535.00000	534	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			347.00000	342	25.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			416.00000	415	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			529.00000	523	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			836.00000	839	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			149.00000	147	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			582.00000	581	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			295.00000	289	25.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			383.00000	382	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			596.00000	590	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			354.00000	353	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			667.00000	660	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			383.00000	382	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			596.00000	590	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			354.00000	353	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			667.00000	660	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			298.00000	301	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.10	Put			811.00000	809	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			557.00000	557	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			320.00000	315	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			513.00000	512	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			376.00000	370	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			340.00000	339	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			703.00000	697	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			282.00000	290	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			845.00000	848	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			179.00000	205	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,142.00000	1,163	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			158.00000	183	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,221.00000	1,241	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			96.00000	115	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,558.00000	1,573	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			84.00000	102	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,647.00000	1,660	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			132.00000	155	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,345.00000	1,362	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			116.00000	138	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,429.00000	1,446	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			132.00000	155	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,345.00000	1,362	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			78.00000	96	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,691.00000	1,704	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			68.00000	85	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,781.00000	1,793	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			68.00000	85	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,781.00000	1,793	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			52.00000	66	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,965.00000	1,974	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			39.00000	51	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,152.00000	2,159	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			34.00000	44	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,246.00000	2,252	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			29.00000	39	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,342.00000	2,347	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			25.00000	34	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,438.00000	2,442	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			96.00000	115	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,558.00000	1,573	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			84.00000	102	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,647.00000	1,660	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			73.00000	90	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,736.00000	1,748	31.75	0.00	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			64.00000	80	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,827.00000	1,837	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			48.00000	62	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			2,011.00000	2,020	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			42.00000	54	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			2,105.00000	2,112	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			36.00000	47	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,199.00000	2,205	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			31.00000	41	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,294.00000	2,299	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			34.00000	44	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,246.00000	2,252	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			298.00000	301	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			811.00000	809	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			116.00000	138	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,429.00000	1,446	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			89.00000	108	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,602.00000	1,616	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			226.00000	250	31.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			989.00000	1,008	31.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			124.00000	146	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,387.00000	1,404	31.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			340.00000	339	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			703.00000	697	29.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			472.00000	471	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			435.00000	429	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			607.00000	607	25.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			270.00000	265	25.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			513.00000	512	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			376.00000	370	26.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			663.00000	666	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			226.00000	224	24.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			557.00000	557	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			320.00000	315	25.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			368.00000	367	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			631.00000	625	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.77700		9.77100		27.08	0.00	0	4,553.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			700.00000	702	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			679.00000	675	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			681.00000	683	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			710.00000	706	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			663.00000	665	27.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			742.00000	738	27.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			596.00000	598	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			875.00000	871	27.97	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 12/06/2009 Currency Future	10.05	Call			596.00000	598	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			875.00000	871	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			566.00000	568	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			945.00000	941	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			547.00000	554	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			976.00000	977	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			493.00000	500	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,072.00000	1,073	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			413.00000	419	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,242	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			413.00000	419	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,242	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			444.00000	450	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,173.00000	1,173	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			398.00000	404	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,277.00000	1,277	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			428.00000	434	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,207.00000	1,207	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			357.00000	362	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,386.00000	1,385	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			384.00000	390	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,313.00000	1,313	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			331.00000	337	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,460.00000	1,460	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			460.00000	466	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,139.00000	1,139	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			510.00000	517	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,039.00000	1,040	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			528.00000	535	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,007.00000	1,008	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			295.00000	301	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,574.00000	1,574	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			274.00000	279	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,653.00000	1,652	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			344.00000	349	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,423.00000	1,422	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			357.00000	362	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,386.00000	1,385	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			428.00000	434	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,207.00000	1,207	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			319.00000	324	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,498.00000	1,497	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			476.00000	483	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,105.00000	1,106	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			476.00000	483	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,105.00000	1,106	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			234.00000	239	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,813.00000	1,812	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			184.00000	188	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,063.00000	2,061	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			177.00000	181	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,106.00000	2,104	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			156.00000	160	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,235.00000	2,233	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			263.00000	268	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,692.00000	1,691	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			344.00000	349	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,423.00000	1,422	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			628.00000	631	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			807.00000	804	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			799.00000	802	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			528.00000	525	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			719.00000	722	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			648.00000	645	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			645.00000	648	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			774.00000	771	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			759.00000	763	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			588.00000	586	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			681.00000	683	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			710.00000	706	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			843.00000	846	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			472.00000	469	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,115.00000	1,123	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			294.00000	296	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,115.00000	1,123	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			294.00000	296	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,218.00000	1,227	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			247.00000	250	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,254.00000	1,262	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			233.00000	235	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,290.00000	1,298	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			219.00000	221	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,364.00000	1,373	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			193.00000	196	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,327.00000	1,335	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			206.00000	208	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,480.00000	1,488	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			159.00000	161	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,327.00000	1,335	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			206.00000	208	25.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,183.00000	1,192	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			262.00000	265	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,641.00000	1,649	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			120.00000	122	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,559.00000	1,567	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			138.00000	140	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,402.00000	1,411	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			181.00000	184	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,049.00000	1,057	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			328.00000	330	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			985.00000	994	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			364.00000	367	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,600.00000	1,608	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			129.00000	131	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,519.00000	1,527	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			148.00000	150	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,441.00000	1,449	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			170.00000	172	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,149.00000	1,157	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			278.00000	280	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,081.00000	1,090	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			310.00000	313	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,017.00000	1,025	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			346.00000	348	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,809.00000	1,817	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			88.00000	90	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,724.00000	1,732	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			103.00000	105	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,402.00000	1,411	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			181.00000	184	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,480.00000	1,488	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			159.00000	161	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,682.00000	1,690	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			111.00000	113	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,519.00000	1,527	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			148.00000	150	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,149.00000	1,157	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			278.00000	280	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,364.00000	1,373	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			193.00000	196	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,290.00000	1,298	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			219.00000	221	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,218.00000	1,227	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			247.00000	250	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,017.00000	1,025	25.46	0.00	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	9.10	Put			346.00000	348	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			954.00000	963	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			383.00000	386	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			895.00000	903	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			424.00000	426	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			954.00000	963	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			383.00000	386	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			719.00000	722	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			648.00000	645	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			759.00000	763	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			588.00000	586	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			612.00000	614	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			841.00000	837	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			580.00000	583	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			909.00000	906	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			895.00000	903	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			424.00000	426	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			580.00000	583	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			909.00000	906	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			843.00000	846	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			472.00000	469	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			645.00000	648	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			774.00000	771	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			779.00000	782	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			558.00000	555	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			739.00000	742	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			618.00000	615	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			566.00000	568	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			945.00000	941	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			370.00000	376	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,349.00000	1,349	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			274.00000	279	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,653.00000	1,652	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			253.00000	258	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,732.00000	1,731	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			510.00000	517	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,039.00000	1,040	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			307.00000	312	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,536.00000	1,535	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			284.00000	290	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,613.00000	1,613	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			331.00000	337	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,460.00000	1,460	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			284.00000	290	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,613.00000	1,613	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Call			243.00000	248	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,772.00000	1,771	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			225.00000	230	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,854.00000	1,853	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			208.00000	212	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,937.00000	1,935	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			192.00000	196	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,021.00000	2,019	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			216.00000	221	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,895.00000	1,894	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			199.00000	204	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,978.00000	1,977	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			169.00000	173	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,148.00000	2,146	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			143.00000	147	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,322.00000	2,320	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			132.00000	135	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,411.00000	2,408	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			121.00000	124	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,500.00000	2,497	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			111.00000	114	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,590.00000	2,587	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			163.00000	166	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,192.00000	2,189	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			150.00000	153	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,279.00000	2,276	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			138.00000	141	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,367.00000	2,364	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			126.00000	130	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,455.00000	2,453	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			199.00000	204	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,978.00000	1,977	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			132.00000	135	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,411.00000	2,408	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			493.00000	500	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,072.00000	1,073	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			398.00000	404	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,277.00000	1,277	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			547.00000	554	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			976.00000	977	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			243.00000	248	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,772.00000	1,771	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			225.00000	230	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,854.00000	1,853	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			295.00000	301	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,574.00000	1,574	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			234.00000	239	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,813.00000	1,812	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			628.00000	631	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			807.00000	804	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			739.00000	742	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			618.00000	615	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			663.00000	665	27.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			742.00000	738	27.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			866.00000	874	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			445.00000	447	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			820.00000	824	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			499.00000	497	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			779.00000	782	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			558.00000	555	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.94390		9.93210		27.08	298,317.00	30	65.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			868.00000	884	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			886.00000	890	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			886.00000	902	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			854.00000	859	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			850.00000	866	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			918.00000	922	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			783.00000	798	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,050.00000	1,054	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			434.00000	455	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,802.00000	1,811	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			925.00000	941	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			793.00000	798	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			886.00000	902	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			854.00000	859	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			815.00000	831	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			983.00000	987	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			752.00000	766	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,119.00000	1,123	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			713.00000	737	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,181.00000	1,193	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			676.00000	700	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,244.00000	1,256	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			641.00000	664	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,309.00000	1,320	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,003.00000	1,021	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			671.00000	677	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			966.00000	983	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			734.00000	739	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			925.00000	941	26.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.80	Put			793.00000	798	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			752.00000	766	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,119.00000	1,123	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			713.00000	737	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,181.00000	1,193	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,023.00000	1,047	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			641.00000	653	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			984.00000	1,001	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			702.00000	707	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			945.00000	962	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			763.00000	768	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			906.00000	922	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			823.00000	828	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			832.00000	848	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			950.00000	954	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			799.00000	814	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,017.00000	1,020	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			767.00000	782	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,085.00000	1,088	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			732.00000	751	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,150.00000	1,158	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,044.00000	1,074	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			612.00000	630	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			966.00000	983	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			734.00000	739	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			783.00000	798	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,050.00000	1,054	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.07770		10.06820		27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,045.00000	1,073	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,026.00000	1,045	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,026.00000	1,056	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,058.00000	1,078	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,026.00000	1,056	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,058.00000	1,078	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			942.00000	971	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,224.00000	1,243	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			958.00000	987	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,190.00000	1,209	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			911.00000	939	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,293.00000	1,312	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			896.00000	924	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,328.00000	1,346	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			881.00000	909	28.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,363.00000	1,381	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			523.00000	544	32.11	0.00	0	84.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,754.00000	2,766	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			432.00000	453	33.40	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,363.00000	3,375	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,097.00000	1,127	26.88	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			929.00000	949	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			867.00000	894	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,398.00000	1,417	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			787.00000	814	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,619.00000	1,636	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			812.00000	839	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,544.00000	1,562	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			763.00000	789	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,695.00000	1,711	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			728.00000	754	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,810.00000	1,826	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			740.00000	765	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,771.00000	1,788	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			696.00000	721	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,928.00000	1,943	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			717.00000	743	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,849.00000	1,865	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			523.00000	544	32.11	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,754.00000	2,766	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			638.00000	661	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,169.00000	2,183	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			656.00000	680	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,088.00000	2,103	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,062.00000	1,090	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			993.00000	1,013	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			926.00000	955	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,258.00000	1,277	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			569.00000	591	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,501.00000	2,514	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			508.00000	529	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,840.00000	2,851	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			457.00000	476	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,189.00000	3,199	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			399.00000	420	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,531.00000	3,542	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			839.00000	866	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,471.00000	1,489	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			586.00000	608	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,417.00000	2,431	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			469.00000	489	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,101.00000	3,111	32.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Call			415.00000	436	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,447.00000	3,458	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,841.00000	1,865	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			272.00000	287	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,456.00000	1,485	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			488.00000	507	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,173.00000	1,204	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			805.00000	827	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			553.00000	575	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,585.00000	2,597	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			384.00000	404	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,616.00000	3,626	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,914.00000	1,937	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			246.00000	259	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,511.00000	1,539	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			443.00000	461	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,214.00000	1,246	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			746.00000	768	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			992.00000	1,021	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,123.00000	1,143	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			812.00000	839	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,544.00000	1,562	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			676.00000	700	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,008.00000	2,023	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			482.00000	502	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,014.00000	3,024	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,631.00000	1,660	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			363.00000	382	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,303.00000	1,335	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			635.00000	657	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			603.00000	625	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,334.00000	2,348	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			341.00000	360	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,873.00000	3,882	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,569.00000	1,595	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			400.00000	418	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,257.00000	1,289	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			689.00000	712	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			495.00000	515	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,927.00000	2,937	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			415.00000	436	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,447.00000	3,458	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			328.00000	347	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,960.00000	3,969	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,699.00000	1,726	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.70	Put			331.00000	349	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,352.00000	1,383	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			584.00000	605	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			620.00000	643	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,251.00000	2,265	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			446.00000	464	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,277.00000	3,287	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			355.00000	374	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,787.00000	3,797	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,769.00000	1,795	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			301.00000	317	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,403.00000	1,433	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			534.00000	555	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,134.00000	1,165	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			866.00000	887	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			537.00000	559	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,669.00000	2,681	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			457.00000	476	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,189.00000	3,199	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			369.00000	389	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,701.00000	3,711	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,665.00000	1,693	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			347.00000	365	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,327.00000	1,359	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			609.00000	631	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,079.00000	1,108	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			961.00000	981	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			611.00000	634	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,293.00000	2,306	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			515.00000	536	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,797.00000	2,809	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			440.00000	459	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,322.00000	3,331	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			348.00000	367	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,830.00000	3,839	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,067.00000	2,089	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			199.00000	211	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,631.00000	1,660	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			363.00000	382	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			603.00000	625	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,334.00000	2,348	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,148.00000	2,169	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			180.00000	191	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,352.00000	1,383	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			584.00000	605	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,189.00000	2,209	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			171.00000	181	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,734.00000	1,760	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			316.00000	333	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,377.00000	1,408	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			559.00000	580	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,115.00000	1,145	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			897.00000	918	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			751.00000	777	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,733.00000	1,749	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			628.00000	652	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,210.00000	2,224	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			530.00000	551	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,712.00000	2,723	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			451.00000	470	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,233.00000	3,243	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,313.00000	2,333	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			145.00000	155	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,456.00000	1,485	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			488.00000	507	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			553.00000	575	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,585.00000	2,597	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,271.00000	2,291	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			153.00000	163	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,805.00000	1,829	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			286.00000	302	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,429.00000	1,459	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			511.00000	531	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,154.00000	1,184	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			835.00000	857	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			775.00000	801	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,657.00000	1,673	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			647.00000	671	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,129.00000	2,143	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			545.00000	567	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,627.00000	2,639	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			391.00000	412	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,573.00000	3,584	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,484.00000	2,502	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			116.00000	124	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,989.00000	2,011	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			221.00000	233	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			696.00000	721	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,928.00000	1,943	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,527.00000	2,544	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	7.65	Put			109.00000	117	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,027.00000	2,050	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			209.00000	222	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,598.00000	1,627	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			380.00000	400	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,279.00000	1,312	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			661.00000	684	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			853.00000	880	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,434.00000	1,453	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			707.00000	732	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,889.00000	1,904	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			594.00000	617	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,376.00000	2,389	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.96590		10.96700		29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,357.00000	1,391	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,340.00000	1,375	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,339.00000	1,374	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,372.00000	1,408	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,322.00000	1,357	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,405.00000	1,441	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,289.00000	1,323	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,472.00000	1,507	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,210.00000	1,244	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,643.00000	1,678	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,242.00000	1,275	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,575.00000	1,610	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,542.00000	1,577	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,025.00000	1,061	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			974.00000	1,006	31.50	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,307.00000	2,340	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,809.00000	1,842	26.68	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			692.00000	726	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,198.00000	1,232	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,671.00000	1,706	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,859.00000	1,892	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			642.00000	676	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,760.00000	1,794	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			743.00000	778	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,713.00000	1,747	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			796.00000	831	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,668.00000	1,702	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			851.00000	886	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,624.00000	1,659	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			907.00000	943	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,583.00000	1,617	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.35	Put			966.00000	1,001	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			921.00000	952	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,504.00000	2,536	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,993.00000	2,024	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			526.00000	558	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,306.00000	1,340	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,439.00000	1,474	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,273.00000	1,307	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,506.00000	1,541	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,180.00000	1,214	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,713.00000	1,748	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,151.00000	1,185	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,784.00000	1,819	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			704.00000	732	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,437.00000	3,466	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,079.00000	2,109	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			462.00000	494	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,392.00000	1,427	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,275.00000	1,311	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,257.00000	1,291	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,540.00000	1,575	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,226.00000	1,260	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,609.00000	1,644	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,195.00000	1,229	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,678.00000	1,713	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			736.00000	764	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,319.00000	3,349	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,139.00000	2,169	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			422.00000	453	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,429.00000	1,463	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,212.00000	1,248	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,392.00000	1,427	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,275.00000	1,311	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,226.00000	1,260	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,609.00000	1,644	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			759.00000	787	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,242.00000	3,271	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,169.00000	2,199	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			402.00000	433	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,448.00000	1,482	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,181.00000	1,216	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,410.00000	1,445	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,243.00000	1,279	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,374.00000	1,409	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,307.00000	1,343	29.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,306.00000	1,340	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,439.00000	1,474	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			770.00000	798	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,203.00000	3,233	33.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			13.92260		13.89590		24.71	2,589,603.60	186	13,654.00
£ / R On 16/03/2009 Currency Future	13.90	Call			608.00000	612	24.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			612.00000	589	24.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			628.00000	632	24.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			582.00000	559	24.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			537.00000	539	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			741.00000	717	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			383.00000	388	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,037.00000	1,015	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			367.00000	372	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			1,071.00000	1,049	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			269.00000	272	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,323.00000	1,300	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			193.00000	196	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,597.00000	1,573	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			136.00000	138	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,890.00000	1,865	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			111.00000	112	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,065.00000	2,039	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			143.00000	145	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,848.00000	1,822	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			184.00000	186	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,638.00000	1,614	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			175.00000	177	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,679.00000	1,655	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			184.00000	186	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,638.00000	1,614	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			159.00000	160	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,763.00000	1,738	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			193.00000	196	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,597.00000	1,573	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			151.00000	153	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,805.00000	1,780	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			89.00000	90	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,243.00000	2,218	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			129.00000	131	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,934.00000	1,908	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			143.00000	145	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,848.00000	1,822	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			117.00000	118	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			2,021.00000	1,995	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			76.00000	76	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,380.00000	2,354	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			80.00000	81	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,334.00000	2,308	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			105.00000	106	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,109.00000	2,083	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			89.00000	90	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,243.00000	2,218	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			68.00000	68	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,472.00000	2,446	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			61.00000	61	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,565.00000	2,538	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			61.00000	61	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,565.00000	2,538	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			100.00000	100	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			2,154.00000	2,128	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			54.00000	54	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,658.00000	2,632	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			36.00000	36	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,990.00000	2,963	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			40.00000	41	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,894.00000	2,868	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			23.00000	23	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,327.00000	3,301	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			16.00000	16	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,620.00000	3,593	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			8.00000	8	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,162.00000	4,135	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	3	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,757.00000	4,731	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			3.00000	3	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,907.00000	4,880	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			4.00000	4	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,608.00000	4,582	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			9.00000	9	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			4,063.00000	4,036	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			4.00000	4	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,559.00000	4,532	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			32.00000	32	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			3,086.00000	3,059	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			85.00000	85	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,289.00000	2,263	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			48.00000	48	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,752.00000	2,726	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.00	Call			94.00000	95	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,198.00000	2,173	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			175.00000	177	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,679.00000	1,655	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			213.00000	215	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,517.00000	1,493	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			167.00000	169	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,721.00000	1,696	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			223.00000	226	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,477.00000	1,453	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			245.00000	248	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,399.00000	1,376	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			257.00000	260	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,361.00000	1,337	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			336.00000	341	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			1,140.00000	1,118	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			308.00000	312	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,212.00000	1,189	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			281.00000	285	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,285.00000	1,262	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			234.00000	237	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,438.00000	1,414	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			308.00000	312	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,212.00000	1,189	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			281.00000	285	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,285.00000	1,262	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			351.00000	356	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,105.00000	1,083	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			322.00000	326	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			1,176.00000	1,153	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			294.00000	298	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,248.00000	1,226	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			203.00000	205	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,557.00000	1,533	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			117.00000	118	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			2,021.00000	1,995	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			105.00000	106	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,109.00000	2,083	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			245.00000	248	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,399.00000	1,376	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			223.00000	226	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,477.00000	1,453	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			151.00000	153	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,805.00000	1,780	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			123.00000	124	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Put			1,977.00000	1,952	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			111.00000	112	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,065.00000	2,039	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			136.00000	138	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,890.00000	1,865	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			76.00000	76	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,380.00000	2,354	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			68.00000	68	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,472.00000	2,446	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			43.00000	43	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,847.00000	2,820	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			94.00000	95	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,198.00000	2,173	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			85.00000	85	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,289.00000	2,263	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			48.00000	48	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,752.00000	2,726	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			38.00000	38	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,942.00000	2,916	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			72.00000	72	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,426.00000	2,400	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			64.00000	65	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,518.00000	2,492	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			57.00000	58	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,611.00000	2,585	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			51.00000	51	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,705.00000	2,679	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			45.00000	46	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,799.00000	2,773	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			105.00000	106	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,109.00000	2,083	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			28.00000	28	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,182.00000	3,156	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			25.00000	25	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,279.00000	3,252	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			22.00000	22	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,376.00000	3,349	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			19.00000	19	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,473.00000	3,447	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			7.00000	7	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,261.00000	4,234	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			6.00000	6	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,360.00000	4,333	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			5.00000	5	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,459.00000	4,432	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Call			4.00000	4	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,658.00000	4,631	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	3	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,757.00000	4,731	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			3.00000	3	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,857.00000	4,830	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			3.00000	2	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,957.00000	4,930	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			15.00000	15	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,669.00000	3,642	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			13.00000	13	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,767.00000	3,741	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			12.00000	11	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,866.00000	3,839	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			10.00000	10	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,964.00000	3,937	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			13.00000	13	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,767.00000	3,741	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			10.00000	10	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,964.00000	3,937	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			7.00000	7	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,261.00000	4,234	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			5.00000	5	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,459.00000	4,432	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			7.00000	7	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,211.00000	4,185	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			6.00000	6	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,310.00000	4,284	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			6.00000	5	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,410.00000	4,383	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			5.00000	5	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,509.00000	4,482	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			4.00000	4	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,708.00000	4,681	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			3.00000	3	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,807.00000	4,780	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			2.00000	2	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			5,006.00000	4,980	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			4.00000	4	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,559.00000	4,532	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			3.00000	2	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,957.00000	4,930	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	2	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,056.00000	5,030	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	2	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Put			5,156.00000	5,129	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			2.00000	2	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,256.00000	5,229	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1.00000	1	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,356.00000	5,329	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			4.00000	4	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,658.00000	4,631	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	2	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,056.00000	5,030	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	2	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,156.00000	5,129	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			14.00000	14	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,718.00000	3,691	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			12.00000	12	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,816.00000	3,790	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			11.00000	11	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,915.00000	3,888	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			9.00000	9	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			4,014.00000	3,987	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			8.00000	8	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			4,112.00000	4,086	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			26.00000	26	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,231.00000	3,204	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			21.00000	21	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,425.00000	3,398	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			18.00000	18	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,522.00000	3,496	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			38.00000	38	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,942.00000	2,916	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			34.00000	34	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,038.00000	3,011	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			30.00000	30	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			3,134.00000	3,107	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			26.00000	26	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,231.00000	3,204	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			14.00000	14	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,718.00000	3,691	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			64.00000	65	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,518.00000	2,492	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			36.00000	36	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,990.00000	2,963	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			34.00000	34	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,038.00000	3,011	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			123.00000	124	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,977.00000	1,952	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Call			111.00000	112	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,065.00000	2,039	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			51.00000	51	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,705.00000	2,679	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			234.00000	237	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,438.00000	1,414	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			80.00000	81	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,334.00000	2,308	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			294.00000	298	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,248.00000	1,226	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			383.00000	388	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,037.00000	1,015	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			351.00000	356	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,105.00000	1,083	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			521.00000	523	25.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			775.00000	750	25.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			490.00000	492	26.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			844.00000	819	26.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			452.00000	458	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			906.00000	886	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			416.00000	422	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			970.00000	949	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			505.00000	507	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			809.00000	784	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			471.00000	477	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			875.00000	855	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			434.00000	440	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			938.00000	917	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			399.00000	405	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			1,003.00000	982	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			690.00000	694	23.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			494.00000	471	23.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			648.00000	652	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			552.00000	530	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			571.00000	574	25.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			675.00000	651	25.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			783.00000	789	23.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			387.00000	367	23.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			734.00000	739	23.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			438.00000	417	23.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			648.00000	652	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			552.00000	530	24.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			471.00000	477	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			875.00000	855	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			809.00000	820	23.07	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	13.45	Put		363.00000	347	23.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		758.00000	764	23.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		412.00000	391	23.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		711.00000	716	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		465.00000	444	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		669.00000	673	24.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		523.00000	500	24.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		589.00000	593	24.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		643.00000	620	24.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		554.00000	556	25.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		708.00000	684	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.19190	14.16050		25.43	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	14.15	Call		936.00000	961	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		926.00000	919	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		956.00000	981	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		895.00000	889	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		864.00000	889	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,053.00000	1,047	25.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		679.00000	712	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,369.00000	1,370	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		563.00000	593	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,602.00000	1,601	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		463.00000	491	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,852.00000	1,849	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		378.00000	404	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,118.00000	2,112	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		326.00000	349	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,315.00000	2,308	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		389.00000	415	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,079.00000	2,073	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		437.00000	464	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,927.00000	1,923	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		425.00000	452	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,964.00000	1,960	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		450.00000	478	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,889.00000	1,886	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		413.00000	439	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		2,002.00000	1,997	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		450.00000	478	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,889.00000	1,886	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		289.00000	311	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,478.00000	2,469	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		356.00000	381	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,196.00000	2,189	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		336.00000	360	26.46	0.00	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	16.10	Put			2,275.00000	2,268	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			263.00000	284	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,603.00000	2,592	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			627.00000	659	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,467.00000	1,467	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			316.00000	339	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,356.00000	2,347	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			280.00000	302	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,519.00000	2,510	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			247.00000	268	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,687.00000	2,676	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			232.00000	252	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,772.00000	2,760	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			225.00000	244	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,815.00000	2,802	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			271.00000	293	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,561.00000	2,551	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			307.00000	330	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,396.00000	2,388	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			218.00000	237	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,857.00000	2,845	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			174.00000	190	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,163.00000	3,149	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			186.00000	203	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,075.00000	3,061	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			138.00000	152	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,478.00000	3,460	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			113.00000	125	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,752.00000	3,733	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			74.00000	84	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,314.00000	4,292	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			48.00000	55	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,888.00000	4,863	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			43.00000	50	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,033.00000	5,008	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			56.00000	64	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,695.00000	4,672	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			77.00000	87	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,266.00000	4,245	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			83.00000	93	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,172.00000	4,151	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			58.00000	66	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,647.00000	4,624	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			163.00000	179	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,252.00000	3,237	26.46	0.00	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	16.30	Call			298.00000	320	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,437.00000	2,428	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			490.00000	519	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,779.00000	1,777	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			401.00000	427	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,040.00000	2,035	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			518.00000	547	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,708.00000	1,706	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			548.00000	578	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,637.00000	1,636	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			697.00000	730	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,337.00000	1,338	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			662.00000	694	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,401.00000	1,402	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			594.00000	625	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,534.00000	1,533	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			533.00000	562	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,672.00000	1,670	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			504.00000	533	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,743.00000	1,741	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			476.00000	505	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,816.00000	1,813	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			697.00000	730	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,337.00000	1,338	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			662.00000	694	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,401.00000	1,402	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			533.00000	562	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,672.00000	1,670	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			504.00000	533	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,743.00000	1,741	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			611.00000	642	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,500.00000	1,500	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			578.00000	609	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,568.00000	1,567	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			463.00000	491	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,852.00000	1,849	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			401.00000	427	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,040.00000	2,035	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			378.00000	404	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,118.00000	2,112	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			644.00000	676	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,434.00000	1,434	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			611.00000	642	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,500.00000	1,500	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			578.00000	609	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.15	Put			1,568.00000	1,567	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			437.00000	464	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,927.00000	1,923	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			316.00000	339	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,356.00000	2,347	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			378.00000	404	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,118.00000	2,112	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			336.00000	360	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,275.00000	2,268	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			367.00000	392	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,157.00000	2,150	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			346.00000	370	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,236.00000	2,228	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			280.00000	302	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,519.00000	2,510	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			356.00000	381	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,196.00000	2,189	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			298.00000	320	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,437.00000	2,428	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			247.00000	268	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,687.00000	2,676	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			218.00000	237	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,857.00000	2,845	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			232.00000	252	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,772.00000	2,760	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			205.00000	223	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,944.00000	2,931	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			192.00000	209	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,031.00000	3,017	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			205.00000	223	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,944.00000	2,931	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			180.00000	197	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,119.00000	3,105	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			255.00000	276	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,645.00000	2,634	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			240.00000	260	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,729.00000	2,718	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			211.00000	230	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,901.00000	2,888	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			198.00000	216	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,988.00000	2,974	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			326.00000	349	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,315.00000	2,308	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			289.00000	311	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,478.00000	2,469	26.46	0.00	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	16.85	Call			211.00000	230	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,901.00000	2,888	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			153.00000	168	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,342.00000	3,326	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			143.00000	157	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,432.00000	3,415	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			134.00000	148	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,523.00000	3,506	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			125.00000	138	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,614.00000	3,596	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			72.00000	81	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,361.00000	4,339	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			67.00000	76	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,456.00000	4,434	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			62.00000	71	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,552.00000	4,529	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			54.00000	61	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,743.00000	4,719	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			50.00000	57	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,840.00000	4,815	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			47.00000	53	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,936.00000	4,911	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			109.00000	121	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,798.00000	3,779	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			102.00000	113	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,891.00000	3,872	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			95.00000	106	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,984.00000	3,964	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			89.00000	99	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,078.00000	4,057	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			102.00000	113	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,891.00000	3,872	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			89.00000	99	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,078.00000	4,057	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			72.00000	81	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,361.00000	4,339	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			62.00000	71	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,552.00000	4,529	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			69.00000	78	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,409.00000	4,386	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			64.00000	73	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,504.00000	4,481	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			60.00000	68	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,599.00000	4,576	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			52.00000	59	26.46	0.00	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	18.90	Put			4,791.00000	4,767	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			45.00000	51	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,984.00000	4,960	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			42.00000	48	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,081.00000	5,056	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			54.00000	61	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,743.00000	4,719	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			47.00000	53	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,936.00000	4,911	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			40.00000	46	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,130.00000	5,104	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			37.00000	43	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,227.00000	5,201	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			35.00000	40	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,324.00000	5,298	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			32.00000	37	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,422.00000	5,395	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			52.00000	59	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,791.00000	4,767	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			39.00000	45	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,178.00000	5,153	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			36.00000	42	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,275.00000	5,250	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			148.00000	162	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,387.00000	3,371	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			129.00000	143	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,569.00000	3,551	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			121.00000	134	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,660.00000	3,642	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			105.00000	117	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,845.00000	3,825	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			98.00000	110	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,938.00000	3,918	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			92.00000	103	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,031.00000	4,011	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			86.00000	96	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,125.00000	4,104	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			180.00000	197	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,119.00000	3,105	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			168.00000	185	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,208.00000	3,193	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			158.00000	173	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,297.00000	3,281	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			148.00000	162	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,387.00000	3,371	26.46	0.00	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	17.90	Call			105.00000	117	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,845.00000	3,825	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			240.00000	260	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,729.00000	2,718	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			174.00000	190	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,163.00000	3,149	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			186.00000	203	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,075.00000	3,061	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			153.00000	168	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,342.00000	3,326	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			134.00000	148	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,523.00000	3,506	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			271.00000	293	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,561.00000	2,551	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			518.00000	547	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,708.00000	1,706	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			389.00000	415	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,079.00000	2,073	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			847.00000	872	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,086.00000	1,080	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			814.00000	839	26.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,153.00000	1,147	26.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			773.00000	808	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,213.00000	1,216	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			735.00000	768	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,274.00000	1,276	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			594.00000	625	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,534.00000	1,533	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			830.00000	855	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,119.00000	1,113	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			793.00000	823	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,183.00000	1,181	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			754.00000	788	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,243.00000	1,246	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			716.00000	749	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,305.00000	1,307	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,016.00000	1,040	24.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			805.00000	798	24.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			975.00000	1,001	25.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			865.00000	859	25.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			899.00000	924	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			988.00000	982	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,098.00000	1,128	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			688.00000	686	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,056.00000	1,080	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.85	Put			746.00000	738	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			975.00000	1,001	25.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			865.00000	859	25.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			793.00000	823	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,183.00000	1,181	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,120.00000	1,155	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			660.00000	663	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,077.00000	1,101	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			716.00000	709	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,036.00000	1,060	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			776.00000	768	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			996.00000	1,021	24.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			835.00000	829	24.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			917.00000	942	25.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			957.00000	951	25.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			881.00000	906	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,020.00000	1,014	25.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.43980		14.39900		25.72	0.00	0	3.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,197.00000	1,247	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,198.00000	1,207	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,216.00000	1,266	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,167.00000	1,176	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,125.00000	1,175	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,326.00000	1,335	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			957.00000	1,009	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,608.00000	1,620	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			938.00000	990	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,639.00000	1,651	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			706.00000	753	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,107.00000	2,114	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,108.00000	1,158	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,359.00000	1,368	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,075.00000	1,125	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,426.00000	1,435	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,034.00000	1,088	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,485.00000	1,498	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			995.00000	1,048	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,546.00000	1,558	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			920.00000	972	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,671.00000	1,682	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			884.00000	935	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,735.00000	1,745	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			849.00000	900	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,800.00000	1,810	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			815.00000	865	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.45	Put			1,866.00000	1,875	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,091.00000	1,141	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,392.00000	1,402	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,055.00000	1,109	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,456.00000	1,469	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,015.00000	1,068	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,516.00000	1,528	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			976.00000	1,029	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,577.00000	1,589	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			901.00000	953	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,702.00000	1,713	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			866.00000	917	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,767.00000	1,777	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			832.00000	882	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,833.00000	1,843	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			799.00000	849	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,900.00000	1,909	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,275.00000	1,325	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,076.00000	1,085	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,235.00000	1,285	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,136.00000	1,145	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,160.00000	1,211	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,261.00000	1,271	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,356.00000	1,404	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			957.00000	964	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,316.00000	1,366	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,017.00000	1,027	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,235.00000	1,285	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,136.00000	1,145	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,055.00000	1,109	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,456.00000	1,469	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,375.00000	1,430	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			926.00000	940	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,337.00000	1,385	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			988.00000	995	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,296.00000	1,346	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,047.00000	1,056	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,255.00000	1,305	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,106.00000	1,115	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,179.00000	1,229	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,230.00000	1,239	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,143.00000	1,193	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,294.00000	1,303	26.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.05660		13.30790		26.72	0.00	0	4,569.00

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	13.30	Call			619.00000	520	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			611.00000	764	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			562.00000	475	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			704.00000	868	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			529.00000	448	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			771.00000	941	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			468.00000	398	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			910.00000	1,092	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			454.00000	387	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			946.00000	1,130	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			441.00000	376	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			983.00000	1,170	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			322.00000	277	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,414.00000	1,620	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			313.00000	269	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,455.00000	1,663	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			370.00000	317	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,212.00000	1,411	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			428.00000	366	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,020.00000	1,209	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			513.00000	434	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			805.00000	978	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			545.00000	461	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			737.00000	904	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			581.00000	490	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			673.00000	833	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			600.00000	505	27.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			642.00000	798	27.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			640.00000	536	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			582.00000	730	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			513.00000	434	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			805.00000	978	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			728.00000	608	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			470.00000	601	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			705.00000	589	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			497.00000	632	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			497.00000	422	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			839.00000	1,015	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			661.00000	553	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			553.00000	697	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			802.00000	670	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			394.00000	513	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			776.00000	649	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			418.00000	542	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			370.00000	317	31.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.15	Put			1,212.00000	1,411	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			296.00000	255	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,539.00000	1,749	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			247.00000	212	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,839.00000	2,055	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			392.00000	336	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,134.00000	1,329	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			404.00000	345	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,096.00000	1,289	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,255.00000	1,056	23.53	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			147.00000	199	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			911.00000	763	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			303.00000	406	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			828.00000	692	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			370.00000	485	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,039.00000	868	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			231.00000	312	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,332.00000	1,127	23.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			124.00000	170	23.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,332.00000	1,127	23.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			124.00000	170	23.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,372.00000	1,164	23.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			114.00000	157	23.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,293.00000	1,091	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			135.00000	184	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,144.00000	956	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			186.00000	250	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,180.00000	987	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			172.00000	231	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,073.00000	897	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			215.00000	290	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,495.00000	1,278	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			87.00000	122	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,217.00000	1,021	23.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			159.00000	214	23.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,412.00000	1,201	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			104.00000	145	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,865.00000	1,612	22.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			57.00000	55	22.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,770.00000	1,525	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			62.00000	68	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,676.00000	1,440	22.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			68.00000	84	22.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,583.00000	1,358	22.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			75.00000	102	22.88	0.00	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	12.30	Call			1,180.00000	987	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			172.00000	231	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,817.00000	1,568	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			60.00000	62	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,723.00000	1,482	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			65.00000	76	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,630.00000	1,399	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			72.00000	92	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,537.00000	1,318	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			79.00000	111	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,453.00000	1,240	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			95.00000	133	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,372.00000	1,164	23.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			114.00000	157	23.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,583.00000	1,358	22.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			75.00000	102	22.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,108.00000	926	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			200.00000	270	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,293.00000	1,091	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			135.00000	184	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,005.00000	841	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			247.00000	334	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			940.00000	788	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			282.00000	381	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,005.00000	841	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			247.00000	334	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			940.00000	788	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			282.00000	381	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			882.00000	739	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			325.00000	432	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			972.00000	814	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			265.00000	357	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,723.00000	1,482	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			65.00000	76	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,537.00000	1,318	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			79.00000	111	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,144.00000	956	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			186.00000	250	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			972.00000	814	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			265.00000	357	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			855.00000	715	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			347.00000	458	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			441.00000	376	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			983.00000	1,170	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			381.00000	326	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.10	Put			1,173.00000	1,370	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			752.00000	628	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			444.00000	571	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			855.00000	715	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			347.00000	458	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			482.00000	410	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			875.00000	1,053	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			340.00000	292	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,332.00000	1,535	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			529.00000	448	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			771.00000	941	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,912.00000	1,659	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			54.00000	53	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			235.00000	201	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,927.00000	2,144	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			172.00000	148	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,464.00000	2,691	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			128.00000	110	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,020.00000	3,253	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			93.00000	71	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,585.00000	3,814	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			828.00000	692	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			370.00000	485	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			281.00000	243	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,623.00000	1,836	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			206.00000	177	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,148.00000	2,370	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			152.00000	130	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,694.00000	2,923	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			114.00000	93	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,256.00000	3,487	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			164.00000	140	36.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,556.00000	2,784	36.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			111.00000	90	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,303.00000	3,533	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			63.00000	48	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,055.00000	4,291	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			33.00000	25	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,825.00000	5,068	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,007.00000	1,755	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			50.00000	48	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			195.00000	168	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,237.00000	2,461	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			131.00000	112	37.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,973.00000	3,206	37.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.95	Call			83.00000	63	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,725.00000	3,956	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			44.00000	33	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,486.00000	4,726	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,393.00000	2,140	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			35.00000	34	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			241.00000	206	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,883.00000	2,100	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			160.00000	137	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,602.00000	2,830	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			108.00000	86	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,351.00000	3,580	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			61.00000	46	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,103.00000	4,339	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,734.00000	2,481	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	25	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,960.00000	1,707	22.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			52.00000	50	22.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			289.00000	249	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,581.00000	1,792	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			190.00000	164	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,282.00000	2,507	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			80.00000	61	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,772.00000	4,004	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,174.00000	2,923	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			16.00000	17	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,418.00000	3,170	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			10.00000	13	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,636.00000	2,384	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			28.00000	27	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			274.00000	236	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,666.00000	1,880	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			181.00000	156	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,373.00000	2,599	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			122.00000	104	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,114.00000	3,348	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,516.00000	3,268	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			8.00000	11	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,734.00000	2,481	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	25	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			289.00000	249	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,581.00000	1,792	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,467.00000	3,219	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			9.00000	12	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,685.00000	2,432	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.65	Put			27.00000	26	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			186.00000	160	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,328.00000	2,553	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			125.00000	107	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,067.00000	3,300	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,614.00000	3,366	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			6.00000	9	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,832.00000	2,579	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			24.00000	23	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,055.00000	1,803	23.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			47.00000	46	23.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			305.00000	262	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,497.00000	1,706	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			201.00000	172	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,193.00000	2,416	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			134.00000	115	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,926.00000	3,158	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,223.00000	2,973	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			15.00000	16	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,441.00000	2,189	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			33.00000	32	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			381.00000	326	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,173.00000	1,370	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,126.00000	2,874	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			18.00000	17	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,344.00000	2,092	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			36.00000	35	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			360.00000	308	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,252.00000	1,452	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			156.00000	133	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,648.00000	2,877	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			106.00000	83	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,398.00000	3,626	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,028.00000	2,776	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			20.00000	19	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,247.00000	1,995	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			40.00000	38	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			340.00000	292	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,332.00000	1,535	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			223.00000	191	34.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,015.00000	2,234	34.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			148.00000	127	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,741.00000	2,970	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			100.00000	77	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,492.00000	3,720	38.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Call			3,320.00000	3,071	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			12.00000	15	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,539.00000	2,286	26.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			31.00000	29	26.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,108.00000	926	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			200.00000	270	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			260.00000	224	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,752.00000	1,967	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			116.00000	97	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,208.00000	3,440	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,979.00000	2,726	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			21.00000	20	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,199.00000	1,947	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			41.00000	40	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			331.00000	284	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,373.00000	1,577	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			217.00000	186	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,059.00000	2,279	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			145.00000	124	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,787.00000	3,017	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			96.00000	74	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,538.00000	3,767	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,881.00000	2,628	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			23.00000	22	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,103.00000	1,850	23.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			45.00000	44	23.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			138.00000	118	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,880.00000	3,111	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			89.00000	68	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,631.00000	3,862	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,930.00000	2,677	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			22.00000	21	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,151.00000	1,899	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			43.00000	42	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			211.00000	181	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,103.00000	2,325	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			141.00000	121	37.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,833.00000	3,064	37.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,223.00000	2,973	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			15.00000	16	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,271.00000	3,022	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			13.00000	15	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,490.00000	2,237	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			32.00000	31	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			253.00000	218	33.76	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 16/03/2009 Currency Future	14.85	Put			1,795.00000	2,011	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			168.00000	144	36.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,510.00000	2,737	36.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,077.00000	2,825	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			20.00000	18	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,296.00000	2,043	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			38.00000	37	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			350.00000	300	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,292.00000	1,493	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			229.00000	196	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,971.00000	2,189	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			152.00000	130	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,694.00000	2,923	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			104.00000	80	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,446.00000	3,673	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			74.00000	56	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,866.00000	4,099	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,441.00000	2,189	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			33.00000	32	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			619.00000	520	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			611.00000	764	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			497.00000	422	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			839.00000	1,015	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			89.00000	68	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,631.00000	3,862	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			48.00000	36	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,390.00000	4,629	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			50.00000	37	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,342.00000	4,581	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,685.00000	2,432	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			27.00000	26	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,912.00000	1,659	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			54.00000	53	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			728.00000	608	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			470.00000	601	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			186.00000	160	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,328.00000	2,553	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			77.00000	58	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,819.00000	4,052	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,783.00000	2,530	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			25.00000	24	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,007.00000	1,755	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			50.00000	48	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			195.00000	168	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,237.00000	2,461	35.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.15	Call			131.00000	112	37.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,973.00000	3,206	37.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.28510		13.53860		27.24	132,851.00	10	2,605.00
€ / R On 12/06/2009 Currency Future	13.55	Call			937.00000	853	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			948.00000	1,118	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			882.00000	806	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,043.00000	1,220	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			847.00000	767	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,109.00000	1,281	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			799.00000	711	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,210.00000	1,376	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			784.00000	693	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,245.00000	1,408	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			754.00000	658	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,316.00000	1,473	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			568.00000	492	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,680.00000	1,856	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			553.00000	478	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,715.00000	1,893	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			664.00000	578	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,476.00000	1,642	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			735.00000	641	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,347.00000	1,506	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			831.00000	748	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,142.00000	1,312	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			882.00000	806	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,043.00000	1,220	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			918.00000	837	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			980.00000	1,152	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			937.00000	853	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			948.00000	1,118	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			900.00000	821	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,011.00000	1,186	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			974.00000	887	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			886.00000	1,052	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			956.00000	870	27.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			918.00000	1,085	27.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,031.00000	942	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			792.00000	957	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,031.00000	942	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			792.00000	957	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,011.00000	923	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			823.00000	988	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			992.00000	905	27.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			854.00000	1,020	27.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			847.00000	767	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,109.00000	1,281	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			992.00000	905	27.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			854.00000	1,020	27.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,109.00000	1,000	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			720.00000	865	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,056.00000	961	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			768.00000	926	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			918.00000	837	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			980.00000	1,152	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			754.00000	658	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,316.00000	1,473	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			615.00000	533	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,576.00000	1,748	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			497.00000	428	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,858.00000	2,043	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			421.00000	361	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,083.00000	2,276	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			682.00000	593	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,443.00000	1,608	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			717.00000	625	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,379.00000	1,540	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,248.00000	1,102	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			609.00000	717	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,136.00000	1,021	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			697.00000	836	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,337.00000	1,184	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			548.00000	649	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,627.00000	1,455	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			389.00000	470	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,593.00000	1,423	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			405.00000	488	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,662.00000	1,487	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			373.00000	452	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,593.00000	1,423	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			405.00000	488	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,462.00000	1,300	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			473.00000	565	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,494.00000	1,330	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			455.00000	545	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,398.00000	1,241	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			510.00000	606	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,804.00000	1,621	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			315.00000	386	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,527.00000	1,361	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	12.45	Put			438.00000	526	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,697.00000	1,520	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			358.00000	435	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,768.00000	1,587	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			329.00000	402	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,732.00000	1,553	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			344.00000	418	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,068.00000	1,871	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			229.00000	286	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,991.00000	1,797	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			252.00000	312	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,915.00000	1,726	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			276.00000	340	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,840.00000	1,655	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			302.00000	370	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,560.00000	1,392	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			421.00000	507	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,029.00000	1,834	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			241.00000	299	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,952.00000	1,761	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			264.00000	326	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,877.00000	1,690	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			289.00000	355	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,462.00000	1,300	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			473.00000	565	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,768.00000	1,587	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			329.00000	402	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,430.00000	1,271	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			491.00000	586	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,367.00000	1,213	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			529.00000	628	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,804.00000	1,621	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			315.00000	386	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,732.00000	1,553	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			344.00000	418	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,277.00000	1,129	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			589.00000	694	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,107.00000	1,908	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			219.00000	273	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,952.00000	1,761	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			264.00000	326	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,398.00000	1,241	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			510.00000	606	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,219.00000	1,082	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			631.00000	747	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.05	Call			1,163.00000	1,041	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			674.00000	806	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,277.00000	1,129	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			589.00000	694	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,430.00000	1,271	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			491.00000	586	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,307.00000	1,157	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			568.00000	672	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,627.00000	1,455	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			389.00000	470	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,560.00000	1,392	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			421.00000	507	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,307.00000	1,157	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			568.00000	672	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,248.00000	1,102	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			609.00000	717	26.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,191.00000	1,062	26.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			652.00000	777	26.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,163.00000	1,041	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			674.00000	806	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			864.00000	786	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,076.00000	1,251	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,082.00000	980	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			744.00000	895	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			815.00000	729	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,176.00000	1,344	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			699.00000	609	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,411.00000	1,574	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			631.00000	548	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,542.00000	1,713	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			599.00000	519	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,610.00000	1,784	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			539.00000	465	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,750.00000	1,930	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			510.00000	440	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,822.00000	2,005	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			483.00000	416	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,895.00000	2,081	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			458.00000	394	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,969.00000	2,159	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			647.00000	562	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,509.00000	1,677	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			583.00000	505	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,645.00000	1,820	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			682.00000	593	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.30	Put			1,443.00000	1,608	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			647.00000	562	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,509.00000	1,677	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			583.00000	505	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,645.00000	1,820	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			524.00000	453	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,786.00000	1,968	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			470.00000	405	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,932.00000	2,120	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			445.00000	383	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,007.00000	2,198	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			398.00000	341	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,160.00000	2,356	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			376.00000	322	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,238.00000	2,437	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			356.00000	304	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,317.00000	2,519	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			336.00000	286	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,397.00000	2,601	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			524.00000	453	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,786.00000	1,968	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			497.00000	428	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,858.00000	2,043	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			398.00000	341	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,160.00000	2,356	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			769.00000	675	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,280.00000	1,440	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,136.00000	1,021	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			697.00000	836	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			815.00000	729	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,176.00000	1,344	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			769.00000	675	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,280.00000	1,440	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			735.00000	641	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,347.00000	1,506	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			900.00000	821	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,011.00000	1,186	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,109.00000	1,000	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			720.00000	865	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			717.00000	625	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,379.00000	1,540	28.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.49940		13.74390		27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,220.00000	1,155	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,176.00000	1,356	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,147.00000	1,089	28.24	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 14/09/2009 Currency Future	13.90	Put			1,303.00000	1,490	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,112.00000	1,049	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,368.00000	1,550	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,047.00000	973	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,504.00000	1,674	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			821.00000	756	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,927.00000	2,106	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,183.00000	1,121	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,239.00000	1,422	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,079.00000	1,010	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,435.00000	1,611	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,017.00000	937	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,573.00000	1,737	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			979.00000	901	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,635.00000	1,802	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			942.00000	867	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,698.00000	1,868	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			906.00000	834	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,762.00000	1,935	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,259.00000	1,190	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,116.00000	1,291	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,183.00000	1,121	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,239.00000	1,422	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,147.00000	1,089	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,303.00000	1,490	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,017.00000	937	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,573.00000	1,737	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			979.00000	901	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,635.00000	1,802	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,295.00000	1,226	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,051.00000	1,227	27.47	0.00	0	0.00
ALBI On 05/02/2009 Index Future			303.56000		305.06700		0.00	0.00	0	601.00
ALBI On 07/05/2009 Index Future			311.90100		313.45000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			318.96100		320.52800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.15200		125.60300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.55600		129.01900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.66300		132.13400		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			304.84300		306.28150		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			313.13500		314.61100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			320.70200		322.20750		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
ILBI On 05/02/2009 Index Future			337.98800		337.98800		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			347.88400		347.88400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.19900		9.15700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.24500		8.12300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.25100		7.15500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.06200		7.94000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.13200		8.01200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.89900		7.78600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.10200		8.00000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.42500		11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.97300		10.94000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.98500		8.97600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.46900		7.40300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.15000		7.07200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.05500		8.00200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.61800		7.54300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.45200		7.35100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.92000		7.79900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.72800		7.60100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.65200		7.51900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.75400		7.64200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.62400		7.50900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.56100		7.44100		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.54000		11.54900		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.46600		11.47600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.43600		11.42900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.39900		11.38200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.13900		11.11000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JROD On 30/06/2009 jRod				10.80100	10.76300		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future				296.20800	297.99400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				304.26500	306.09700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				311.61700	313.48900		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future				7.14000	7.04800		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,389.00000	4,249	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				6.48300	6.37400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,860.00000	3,727	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			198.00000	208	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.79000	5.65500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,809.00000	4,687	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			580.00000	602	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,008.00000	4,885	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			530.00000	550	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				7.22800	7.13400		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			6,932.00000	6,362	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			199.00000	215	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			9,655.00000	9,072	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			51.00000	52	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			16,421.00000	15,836	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1.00000	1	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			12,403.00000	11,817	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			11.00000	10	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			13,759.00000	13,174	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			5.00000	4	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future				7.06000	6.96100		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			4,636.00000	4,246	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			2,893.00000	3,104	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			2,465.00000	2,195	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,307.00000	5,637	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			12,152.00000	11,592	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			464.00000	505	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future				6.93900	6.83600		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			13,309.00000	12,705	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			7.00000	9	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				7.20700	7.11600		24.97	0.00	0	5,325.00
R186 On 05/02/2009 Bond Future	9.25	Call			23,124.00000	21,997	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			30.00000	28	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future				7.10200	7.00800		24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 07/05/2009 Bond Future	6.50	Call			5,141.00000	4,600	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			11,717.00000	12,344	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			14,842.00000	13,897	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,224.00000	3,447	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			23,074.00000	21,992	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,186.00000	1,272	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.03600		6.94000		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			25,464.00000	24,427	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,909.00000	3,065	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.41000		11.38800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			620.00000	590	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			652.00000	624	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.46100		11.37100		0.47	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			65.00000	55	0.47	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			175.00000	192	0.47	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.26600		7.17200		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			9,671.00000	9,208	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			7.04900		6.95100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			10,396.00000	9,926	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.90500		6.80100		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			10,716.00000	10,234	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			5.00000	6	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.33800		7.24500		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			12,188.00000	11,579	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			7.18100		7.08500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			11,584.00000	10,962	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			7.08000		6.98000		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			13,366.00000	12,729	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			0.00000	1	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.34400		7.25200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			13,181.00000	12,522	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			7.20400		7.10900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			12,474.00000	11,798	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			7.11700		7.01800		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
R204 On 06/08/2009 Bond Future	9.25	Call		14,375.00000	13,678	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			7.27700	7.18200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		8,106.00000	7,715	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			7.03500	6.93500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,857.00000	7,460	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		3.00000	5	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.86900	6.76300		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		9,029.00000	8,627	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		11.00000	14	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.39000	7.29700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		13,225.00000	12,538	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			7.26500	7.17000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		12,442.00000	11,742	0.00	0.00	0	0.00
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			7.18800	7.09000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		14,365.00000	13,649	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			7.41800	7.32500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		10,203.00000	9,490	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			7.30100	7.20800		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		10,984.00000	10,271	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			7.24000	7.14600		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		14,498.00000	13,782	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			6.83500	6.74400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		21,642.00000	20,578	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			6.75000	6.65700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		22,631.00000	21,529	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			6.69400	6.60100		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		21,281.00000	20,170	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 05/02/2009 Index Future			300.99000		302.41900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			309.17700		310.64300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			316.64800		318.14500		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.80410		6.68630		22.91	0.00	0	8,550.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			277.00000	314	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			291.00000	210	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			317.00000	362	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			231.00000	158	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			296.00000	337	21.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			260.00000	183	21.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			277.00000	314	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			291.00000	210	21.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			244.00000	274	22.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			358.00000	270	22.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			191.00000	210	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			505.00000	406	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			175.00000	197	25.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			539.00000	443	25.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			203.00000	224	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			467.00000	370	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			229.00000	256	23.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			393.00000	302	23.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			244.00000	274	22.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			358.00000	270	22.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			260.00000	293	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			324.00000	239	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			317.00000	362	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			231.00000	158	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			362.00000	421	20.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			176.00000	117	20.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			216.00000	239	23.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			429.00000	335	23.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			203.00000	224	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			467.00000	370	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			216.00000	239	23.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			429.00000	335	23.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			55.00000	69	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,018.00000	915	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			39.00000	50	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,153.00000	1,046	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			75.00000	94	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			888.00000	789	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			111.00000	137	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			725.00000	633	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.15	Call			147.00000	175	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			610.00000	521	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			161.00000	186	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			574.00000	481	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			388.00000	454	20.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			152.00000	100	20.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			446.00000	526	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			110.00000	72	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			514.00000	606	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			78.00000	52	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			339.00000	391	20.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			203.00000	136	20.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			479.00000	566	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			92.00000	61	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			339.00000	391	20.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			203.00000	136	20.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			415.00000	489	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			129.00000	85	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			388.00000	454	20.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			152.00000	100	20.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			175.00000	197	25.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			539.00000	443	25.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			551.00000	647	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			65.00000	43	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			415.00000	489	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			129.00000	85	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			147.00000	175	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			610.00000	521	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			134.00000	165	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			648.00000	561	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			111.00000	137	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			725.00000	633	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			91.00000	114	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	710	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			122.00000	150	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			686.00000	596	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			101.00000	125	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			764.00000	671	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			296.00000	337	21.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			260.00000	183	21.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			633.00000	734	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			46.00000	30	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			551.00000	647	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			65.00000	43	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			808.00000	917	20.20	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	5.90	Put			21.00000	13	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			718.00000	824	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			32.00000	20	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			762.00000	870	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			26.00000	16	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			675.00000	778	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			38.00000	24	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			591.00000	690	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			55.00000	36	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			591.00000	690	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			55.00000	36	20.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			134.00000	165	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			648.00000	561	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			91.00000	114	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	710	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			83.00000	103	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			846.00000	749	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			67.00000	85	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			931.00000	831	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			61.00000	77	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			974.00000	872	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			49.00000	62	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,063.00000	958	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			31.00000	40	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,245.00000	1,136	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			31.00000	40	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,245.00000	1,136	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			25.00000	32	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,339.00000	1,228	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			20.00000	25	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,433.00000	1,321	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			15.00000	20	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,529.00000	1,416	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			44.00000	56	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,108.00000	1,002	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			35.00000	45	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,199.00000	1,091	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			28.00000	36	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,292.00000	1,182	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			22.00000	29	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,386.00000	1,274	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			161.00000	186	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			574.00000	481	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.90290		6.78090		23.67	0.00	0	820.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			420.00000	468	23.06	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	6.80	Put			439.00000	365	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			458.00000	508	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			377.00000	305	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			438.00000	487	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			407.00000	334	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			420.00000	468	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			439.00000	365	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			386.00000	430	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	427	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			323.00000	364	24.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			642.00000	561	24.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			305.00000	350	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			675.00000	597	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			341.00000	379	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			611.00000	526	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			370.00000	412	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			539.00000	459	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			386.00000	430	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	427	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			402.00000	448	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			471.00000	395	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			402.00000	448	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			471.00000	395	23.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			370.00000	412	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			539.00000	459	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			458.00000	508	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			377.00000	305	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			499.00000	554	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			318.00000	251	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			341.00000	379	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			611.00000	526	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			355.00000	395	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			575.00000	492	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			305.00000	350	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			675.00000	597	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			139.00000	175	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,158.00000	1,072	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			122.00000	155	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,241.00000	1,152	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			179.00000	222	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			998.00000	919	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			228.00000	279	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			848.00000	776	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			272.00000	323	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			742.00000	671	25.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Call			289.00000	336	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			708.00000	633	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			521.00000	580	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			290.00000	227	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			569.00000	640	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			238.00000	188	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			595.00000	674	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			214.00000	171	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			479.00000	530	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			348.00000	277	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			595.00000	674	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			214.00000	171	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			479.00000	530	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			348.00000	277	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			544.00000	608	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			263.00000	205	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			653.00000	744	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			172.00000	141	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			289.00000	336	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			708.00000	633	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			257.00000	311	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			776.00000	708	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			228.00000	279	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			848.00000	776	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			202.00000	249	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			921.00000	846	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			242.00000	295	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			811.00000	742	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			215.00000	264	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			884.00000	811	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			720.00000	818	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			139.00000	115	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			871.00000	977	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			91.00000	74	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			794.00000	896	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			113.00000	93	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			720.00000	818	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			139.00000	115	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			653.00000	744	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			172.00000	141	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			832.00000	936	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			101.00000	83	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			757.00000	857	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			126.00000	104	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			685.00000	781	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.25	Put		154.00000	128	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		623.00000	709	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		192.00000	156	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		757.00000	857	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		126.00000	104	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		190.00000	235	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		959.00000	882	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		168.00000	209	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,037.00000	956	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		257.00000	311	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		776.00000	708	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		158.00000	197	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,077.00000	994	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		158.00000	197	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,077.00000	994	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		139.00000	175	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,158.00000	1,072	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		122.00000	155	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,241.00000	1,152	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		107.00000	137	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,326.00000	1,234	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		93.00000	120	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,412.00000	1,318	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		81.00000	106	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,500.00000	1,403	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		70.00000	93	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,590.00000	1,490	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		81.00000	106	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,500.00000	1,403	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		190.00000	235	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		959.00000	882	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		569.00000	640	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		238.00000	188	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		521.00000	580	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		290.00000	227	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.99210	6.86400		24.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		549.00000	613	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		535.00000	471	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		588.00000	651	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		474.00000	409	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		531.00000	594	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		567.00000	502	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		467.00000	523	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		703.00000	630	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		693.00000	777	22.07	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	6.50	Put		329.00000	285	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		650.00000	717	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		386.00000	325	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		608.00000	672	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		444.00000	380	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		568.00000	632	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		504.00000	440	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		498.00000	557	24.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		634.00000	565	24.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		467.00000	523	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		703.00000	630	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		434.00000	491	25.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		770.00000	699	25.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		398.00000	462	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		834.00000	770	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		717.00000	809	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		303.00000	267	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		671.00000	747	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		357.00000	305	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		630.00000	694	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		416.00000	352	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		514.00000	575	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		600.00000	533	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		482.00000	539	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		668.00000	597	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		453.00000	506	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		739.00000	664	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		416.00000	476	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		802.00000	734	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		769.00000	874	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		255.00000	232	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		717.00000	809	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		303.00000	267	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		630.00000	694	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		416.00000	352	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		514.00000	575	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		600.00000	533	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		453.00000	506	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		739.00000	664	24.88	0.00	0	0.00

Total for Derivatives:

47,249,944.70

4,837

345,556.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								47,249,944.70	4,837	345,556.00
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